

A PARAMETRIC ANALYSIS FOR LINEAR GOAL PROGRAMMING PROBLEMS

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Abstract

Parametric analysis is developed for the linear goal programming problems when the aspiration levels are functions of a deterministic variable. Some propositions in linear goal prog. (LGP) for degeneracy, optimum dual solution and infeasible optimum solution of the primal are presented. A developed algorithm to solve the parametric linear goal programming (PLGP) is presented. The behaviour of the achievement function, as a function of the parameter of the aspiration levels, is investigated. Some examples to illustrate the use of the algorithm and the behaviour of the achievement function are presented also.

Key words: LP, LGP, parametric analysis, degeneracy, duality.

INTRODUCTION

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