

S U P P L E M E N T T O C H A P T E R

7

Linear Goal Programming and Its Solution Procedures

All the algorithms presented in Chap. 7 are for problems that fit the format of linear programming as introduced in Chap. 3. We now turn to an important extension of linear programming and consider how it can be reformulated so that the algorithms of linear programming can again be applied.

We have assumed throughout Chaps. 3-7 that the objectives of the organization conducting the linear programming study can be encompassed within a single overriding objective, such as maximizing total profit or minimizing total cost. However, this assumption is not always realistic. In fact, as we discussed in Sec. 2.1, studies have found that the management of U.S. corporations frequently focuses on a variety of other objectives, e.g., to maintain stable profits, increase (or maintain) market share, diversify products, maintain stable prices, improve worker morale, maintain family control of the business, and increase company prestige. Goal programming provides a way of striving toward several such objectives simultaneously.

The basic approach of goal programming is to establish a specific numeric goal for each of the objectives, formulate an objective function for each objective, and then seek a solution that minimizes the (weighted) sum of deviations of these objective functions from their respective goals. There are three possible types of goals:

1. A lower, one-sided goal sets a lower limit that we do not want to fall under (but exceeding the limit is fine).
2. An upper, one-sided goal sets an upper limit that we do not want to exceed (but falling under the limit is fine).
3. A two-sided goal sets a specific target that we do not want to miss on either side.

Goal programming problems can be categorized according to the type of mathematical programming model (linear programming, integer programming, nonlinear programming, etc.) that it fits except for having multiple goals instead of a single objective. In this book, we only consider linear goal programming—those goal programming problems that fit linear programming otherwise (each objective function is linear, etc.) and so we will drop the adjective *linear* from now on.

Another categorization is according to how the goals compare in importance. In one case, called *nongreedy* goal programming, all the goals are of roughly comparable

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