

Math, Problem Set #5, Linear Constrained Optimization

OSM Lab, Chris Rytting

Due Monday, July 23 at 11:00pm

1. **Exercises from Chapter 8 Linear Constrained Optimization.** Do the following 15 exercises from the end of Chapter 8 of **Humpherys and Jarvis** (forthcoming):

- 8.1 through 8.12, 8.15, 8.17, 8.18

References

Humpherys, Jeffrey and Tyler J. Jarvis, “Foundations of Applied Mathematics, Volume II: Algorithm Design and Optimization,” forthcoming. SIAM, Philadelphia, PA.