

The Shortest Primer on Mathematical Optimization

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R Markdown

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Overview

- Mathematical Optimization
- Mixed-Integer Programs
 - Examples

Overview of Mathematical Optimization

Mixed-Integer Programs

$$\begin{array}{ll}\max & f(x) \\ \text{s.t.} & g(x) \leq 0 \\ & x \in \mathbb{R} \times \mathbb{Z}\end{array}$$

Portfolio Optimization

Traveling Salesman Problem