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Vašek Chvátal's home page - Software Engineering

I've been teaching a linear programming course at the advanced undergraduate level out of this book for the last 12 years. I'm still happy with Chvatal's book and haven't found anything better. Prerequisites for this book include some background in linear algebra (the typical sophomore level

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Figure 1: linear program in two dimensions. An algorithm for linear programming takes A, band cas input, and returns one of the following three answers: \no solutions exist", if there is no solution xsuch that Ax b. \the maximum is unbounded", if for any there is a solution Ax bwith cx . return a vector xthat satis es Ax band achieves the ...

1 Linear programming - Cornell University

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