

**18-879M: Optimization in Energy Networks****Homework 4**

Issued: Tuesday, February 18, 2020

Due: Tuesday, February 25, 2020, 11:59pm

**Question 1.****(100pts)**

Implement the Dantzig-Wolfe decomposition algorithm in Matlab as described in the textbook. You may use `linprog()` to solve LP subproblems and master problem. You may also use decoupled and complicating definition matrices and vectors as the input to your function. Compare your implementation results with `linprog()` results. Document your code and explain in the write up in detail what you are doing to get full credit.