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Special thanks to Dave Monet for helping find and correct various typos in these solutions. Chapter 1 (Introduction) Exercise 1.1. Since $f(\cdot)$ is convex we have that $f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y)$. (1) Since $f(\cdot)$ is concave we also have that $f(\lambda x + (1 - \lambda)y) \geq \lambda f(x) + (1 - \lambda)f(y)$.

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Consider the linear programming problem of minimizing $c^T x$ over all $x \in P$, where $P = \{x \in \mathbb{R}^n \mid Ax \leq b\}$ is a given bounded and nonempty polyhedron. Let $Q = \{(x, t) \in \mathbb{R}^{n+1} \mid Ax \leq tb, t \in [0, 1]\}$. (a) Give an example of P and Q , with $n = 2$, for which the zero vector (in \mathbb{R}^{n+1}) is a degenerate basic feasible solution in Q ; show the example in a figure.

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Chapter 1 Introduction to Linear Programming. ... The graphical approach will be used to solve some simple linear programming problems. 1. What is Linear Programming? A typical optimization problem is to find the best element from a given set. ... the constraints is called a feasible solution or

Chapter 1 Introduction to Linear Programming.

Textbook: D. Bertsimas and J. N. Tsitsiklis, Introduction to Linear Optimization, Athena Scientific, 1997. Available at Quantum Books. Course Information General info Course Calendar. Remarks on the lecture of 9/11 . Quizzes Quiz 1 Quiz 1 Solutions Quiz 2 Quiz 2 Solutions Quiz 3 Quiz 3 Solutions . Lecture Notes

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inequalities and they are all linear in the sense that each involves an inequality in some linear function of the variables. The first two constraints, $x_1 \geq 0$ and $x_2 \geq 0$, are special. These are called nonnegativity constraints and are often found in linear programming problems. The other constraints are then called the main constraints ...

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Chapter 16: Introduction to Nonlinear Programming A nonlinear program (NLP) is similar to a linear program in that it is composed of an objective function, general constraints, and variable bounds.

Chapter 16: Introduction to Nonlinear Programming

Introduction to Linear Optimization. Co-author: John Tsitsiklis Dynamic Ideas and Athena Scientific, Belmont, Massachusetts, March, 2008. The book is a modern and unified introduction to linear optimization (linear programming, network flows and integer programming) at the PhD level. It covers, in addition to the classical material, all the ...

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Jiri Matousek, Bernd Gartner, "Understanding and Using Linear Programming", Springer, 2007 - (MG) Dimitris Bertsimas, John Tsitsiklis, "Introduction to Linear Optimization", Athena Scientific, 1997 - (BT) Instructors

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