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Introduction to Mathematical Programming

This course is an introduction to linear optimization and its extensions emphasizing the underlying mathematical structures, geometrical ideas, algorithms and solutions of practical problems. The topics covered include: formulations, the geometry of linear optimization, duality theory, the simplex method, sensitivity analysis, robust optimization, large scale optimization network flows ...

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A subset of Winston's best-selling OPERATIONS RESEARCH, INTRODUCTION TO MATHEMATICAL PROGRAMMING offers self-contained chapters that make it flexible enough for one- or two-semester courses ranging from advanced beginning to intermediate in level. The book has a strong computer orientation and emphasizes model-formulation and model-building skills.

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