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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(·) is convex we have that $f(\lambda x + (1-\lambda)y) \leq \lambda f(x) + (1-\lambda)f(y)$. (1) Since f(·) is concave we also have that $f(\lambda x + (1-\lambda)y) \geq \lambda f(x) + (1-\lambda)f(y)$.

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Introduction to Linear Optimization. This book provides a unified, insightful, and modern treatment of linear optimization, that is, linear programming, network flow problems, and discrete optimization. It includes classical topics as well as the state of the art, in both theory and practice.

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Consider the linear programming problem of minimizing c0x over all $x \in P$, where $P = \{x \in <n\ |\ Ax \leq b\}$ is a given bounded and nonempty polyhedron. Let $Q = (x,t) \in <n+1\ Ax \leq tb, t \in [0,1]$. (a) Give an example of P and Q, with n = 2, for which the zero vector (in <n+1) is a degenerate basic feasible solution in Q; show the example in a figure.

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