

# Math, Problem Set #5, Linear Constrained Optimization

OSM Lab, Chris Rytting

Due Monday, July 23 at 11:00pm

1. **Exercises from Chapter 8 Linear Constrained Optimization.** Do the following 15 exercises from the end of Chapter 8 of **Humpherys and Jarvis** (**forthcoming**):

- 8.1 through 8.12, 8.15, 8.17, 8.18

~~8.1, 8.2, 8.3, 8.4, 8.5, 8.6, 8.7, 8.8, 8.9, 8.10, 8.11, 8.12, 8.15, 8.17, 8.18~~

## References

**Humpherys, Jeffrey and Tyler J. Jarvis**, “Foundations of Applied Mathematics, Volume II: Algorithm Design and Optimization,” forthcoming. SIAM, Philadelphia, PA.