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Homework and Reading Assignments: Most homework problems are either from the text or from Professor Lieven Vandenberghe's homework set which can be found here . Students are expected to strictly follow Penn's code of academic integrity when preparing exam and homework solutions. Reading assignment: Chapter 1, from The text, pages 2-32.

### **ESE504-402 : Introduction to Optimization Theory**

Solution Manual For: Introduction to Linear Optimization by Dimitris Bertsimas & John N. Tsitsiklis John L. Weatherwax\* November 22, 2007 Introduction Acknowledgements 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

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Assignments Download Course Materials; The table below contains problem set assignments and due dates. Problems are from the course textbook, [BT] = Bertsimas, Dimitris, and John Tsitsiklis. Introduction to Linear Optimization. Belmont, MA: Athena Scientific, 1997. ISBN: 9781886529199.

**Assignments | Introduction to Mathematical Programming ...**

the notes for self-study. We have additional problems, suitable for homework assignment (with solutions), which we make available to instructors. Our intent is to gradually improve and eventually publish the notes as a textbook, and your comments will be appreciated Dimitri P. Bertsekas bertsekas@lids.mit.edu John N. Tsitsiklis jnt@mit.edu v

**Introduction to Probability**

Late homework will not be accepted. No exceptions. The assignments, posted below, refer to the text book. No homework after spring break, so you can focus on your term paper. Midterm Exam: The midterm covers the first four chapters and is held in class on Thursday, March 2. This is an open book exam. The exam and solutions are posted here.

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