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LSE tutorial, June 2007 Slide 1 Tutorial: Operations Research and Constraint Programming John Hooker Carnegie Mellon University June 2008

Tutorial: Operations Research and Constraint Programming

Linear programming (LP, also called linear optimization) is a method to achieve the best outcome (such as maximum profit or lowest cost) in a mathematical model whose requirements are represented by linear relationships. Linear programming is a special case of mathematical programming (also known as mathematical optimization).. More formally, linear programming is a technique for the ...

Linear programming - Wikipedia

This book aims at an up-to-date and accessible development of algorithms for solving convex optimization problems. The book covers almost all the major classes of convex optimization algorithms.

Textbook: Convex Optimization Algorithms

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From the review by Panos Pardalos (Optimization Methods and Software, 2010): (Full Review) "The textbook, Convex Optimization Theory (Athena) by Dimitri Bertsekas, provides a concise, well-organized, and rigorous development of convex analysis and convex optimization theory.

Textbook: Convex Optimization Theory - Athena Scientific

Ross Baldick Professor Department of Electrical and Computer Engineering Engineering Education and Research Center EER 7.872 The University of Texas at Austin, Austin, TX 78712-1084 . Tel: (512) 471-5879 Email: baldick@ece.utexas.edu

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