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Introduction To Linear Optimization

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An Introduction To Linear Optimization

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Linear programming (LP) is one of the simplest ways to perform optimization. It helps you solve some very complex optimization problems by making a few simplifying assumptions. As an analyst, you are bound to come across applications and problems to be solved by Linear Programming.

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Course Description. 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, solving problems with an exponential number of constraints and the ellipsoid method, ...

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8.2 Airline Revenue Management: An Introduction to Linear Optimization ; 8.3 Radiation Therapy: An Application of Linear Optimization ; 8.4 Google AdWords: Optimizing Online Advertising (Recitation) 8.5 Assignment 8

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Optimization of linear functions with linear constraints is the topic of Chapter 1, linear programming. The optimization of nonlinear func- tions begins in Chapter 2 with a more complete treatment of maximization of unconstrained functions that is covered in calculus. Chapter 3 considers optimization with constraints.

Introduction to Mathematical Optimization

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Introduction to Linear Optimization

Dynamic Ideas and Athena Scientific, Belmont, Massachusetts, March, 2008. The book is a modern and unified introduction to linear optimization (linear programming, network flows and integer programming) at the PhD level.

Professor Dimitris Bertsimas

Theory of Discrete Optimization Blekherman, Grigoriy, Parrilo, Pablo A., and Thomas, Rekha R., editors, Semidefinite Optimization and Convex Algebraic Geometry Delfour, M. C., Introduction to Optimization and Semidifferential Calculus Ulbrich, Michael, Semismooth Newton Methods for Variational Inequalities and Constrained Optimization