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**Bertsimas
Solution
Manual**

*For first courses in
operations
research,
operations*

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Introduction To
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management
Optimization in
Operations
Research, Second
Edition covers a
broad range of
optimization
techniques,
including linear
programming,
network flows, inte
ger/combinational
optimization, and
nonlinear

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programming. This dynamic text emphasizes the importance of modeling and problem formulation and how to apply algorithms to real-world problems to arrive at optimal solutions. Use a program that presents a better

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*teaching and
learning*

*experience-for you
and your students.*

*Prepare students
for real-world
problems: Students
learn how to apply
algorithms to
problems that get
them ready for
their field. Use
strong pedagogy
tools to teach: Key*

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concepts are easy to follow with the text's clear and continually reinforced learning path. Enjoy the text's flexibility: The text features varying amounts of coverage, so that instructors can choose how in-depth they want to go into different

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topics.

**The book is an
introductory
textbook mainly for
students of
computer science
and mathematics.
Our guiding phrase
is "what every
theoretical
computer scientist
should know about
linear
programming". A**

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*Linear
Optimization
Pertinimas*
**major focus is on
applications of
linear**

**programming, both
in practice and in
theory. The book is
concise, but at the
same time, the
main results are
covered with
complete proofs
and in sufficient
detail, ready for
presentation in**

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class. The book does not require more prerequisites than basic linear algebra, which is summarized in an appendix. One of its main goals is to help the reader to see linear programming "behind the scenes".

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***Linear
Optimization and
Duality: A Modern
Exposition departs***

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from convention in significant ways.

Standard linear programming textbooks present the material in the order in which it was discovered.

Duality is treated as a difficult add-on after coverage of formulation, the simplex method, and polyhedral

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***theory. Students
end up without
knowing duality in
their bones. This
text brings in
duality in Chapter
1 and carries
duality all the way
through the
exposition. Chapter
1 gives a general
definition of
duality that shows
the dual aspects of***

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*a matrix as a
column of rows and
a row of columns.*

*The proof of weak
duality in Chapter
2 is shown via the
Lagrangian, which
relies on matrix
duality. The first
three LP*

*formulation
examples in
Chapter 3 are
classic primal-dual*

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pairs including the diet problem and 2-person zero sum games. For many engineering students, optimization is their first immersion in rigorous mathematics.

Conventional texts assume a level of mathematical

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sophistication they don't have. This text embeds dozens of reading tips and hundreds of answered questions to guide such students.

**Features Emphasis on duality throughout
Practical tips for modeling and computation**

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Part 1
Coverage of
**computational
complexity and
data structures**
**Exercises and
problems based on
the learning theory
concept of the zone
of proximal
development**
**Guidance for the
mathematically
unsophisticated
reader About the**

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Author Craig A.

Tovey is a

professor in the H.

Milton Stewart

School of

Industrial and

Systems

Engineering at

Georgia Institute

of Technology. Dr.

Tovey received an

AB from Harvard

College, an MS in

computer science

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*and a PhD in
Optimization
operations
research from
Stanford Manual
University. His
principal activities
are in operations
research and its
interdisciplinary
applications. He
received a
Presidential Young
Investigator Award
and the Jacob*

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**Wolfowitz Prize for
research in
heuristics. He was
named an Institute
Fellow at Georgia
Tech, and was
recognized by the
ACM Special
Interest Group on
Electronic
Commerce with the
Test of Time
Award. Dr. Tovey
received the 2016**

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Award for his
research on bee
foraging behavior
leading to the
development of the
Honey Bee
Algorithm.**
Integer
Programming
Linear
Programming and
Network Flows
Integer and

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Linear
**Combinatorial
Optimization
Robust and Online
Large-Scale
Optimization
Linear and
Nonlinear
Optimization
The Discrete Time
Case**

Semidefinite
programming
(SDP) is one of the

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most exciting and
active research
areas in

optimization. It
has and continues
to attract

researchers with
very diverse
backgrounds,
including experts
in convex
programming,

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linear algebra,
numerical
optimization,
combinatorial
optimization,
control theory,
and statistics. This
tremendous
research activity
has been
prompted by the
discovery of

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important
Optimization
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applications in
combinatorial
optimization and
control theory, the
development of
efficient interior-
point algorithms
for solving SDP
problems, and the
depth and
elegance of the

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underlying optimization theory. The Handbook of Semidefinite Programming offers an advanced and broad overview of the current state of the field. It contains nineteen

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chapters written
by the leading
experts on the
subject. The
chapters are
organized in three
parts: Theory,
Algorithms, and
Applications and
Extensions.
Presenting a
strong and clear

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relationship
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between theory
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and practice,
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Linear and Integer
Optimization:
Theory and
Practice is divided
into two main
parts. The first
covers the theory
of linear and
integer

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Optimization,
including both
basic and
advanced topics.
Dantzig's simplex
algorithm, duality,
sensitivity
analysis, integer
optimization
models
Introduction to
Linear Optimizatio

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Optimization
and Using Linear P
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Robust

optimization is still
a relatively new
approach to
optimization
problems affected
by uncertainty, but

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it has already
proved so useful
in real applications
that it is difficult
to tackle such
problems today
without
considering this
powerful
methodology.

Written by the
principal

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Optimization
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developers of
robust
optimization, and
describing the
main
achievements of a
decade of
research, this is
the first book to
provide a
comprehensive
and up-to-date

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Optimization
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account of the
subject. Robust
optimization is
designed to meet
some major
challenges
associated with un
certainty-affected
optimization
problems: to
operate under lack
of full information

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on the nature of
Optimization
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uncertainty; to
model the problem
in a form that can
be solved

efficiently; and to
provide
guarantees about
the performance
of the solution.

The book starts
with a relatively

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simple treatment
of uncertain linear
programming,
proceeding with a
deep analysis of
the

interconnections
between the
construction of
appropriate
uncertainty sets
and the classical

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chance constraints
(probabilistic)
approach. It then
develops the
robust
optimization
theory for
uncertain conic
quadratic and
semidefinite
optimization
problems and

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illustrations. An
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on optimization

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techniques and
applications of
convex
optimization.**

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from two
traditionally
distinct

quantitative
subjects, proba
bility/statist
ics and
management scie
nce/optimizatio
n, in a unified
treatment of
quantitative

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methods and
models for
management .
Stresses those
fundamental
concepts that
are most
important for
the practical
analysis of
management
decisions:
modeling and

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evaluating
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uncertainty
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explicitly,
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understanding
the dynamic
nature of decis
ion-making,
using
historical data
and limited
information
effectively,
simulating

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complex
systems, and
allocating
scarce

resources
optimally.

This textbook
presents a
theoretical
treatment of
linear
programming,
network flows

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and
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applications,
Bertsimas
integer
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programming,
and
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complexity. The
author includes
a rigorous
discussion of
theory,
numerous
examples and

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incorporates

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throughout its
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chapters,
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rather than
treating it as
an add-on
topic. It also
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computational
complexity
theory, which
can be used to
classify

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solution
method.

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introduces the
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algorithms of
linear and

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introduces
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applications
and explains

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can address
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them.

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Research

This book is an elegant and rigorous presentation of integer programming, exposing the subject's

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mathematical depth
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applicability. Special
attention is given to

the theory behind the
algorithms used in
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solvers. An

abundance of

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theoretical and real-

world interest explore

the wide range of

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semidefinite
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and algorithms with
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concise) proofs, as

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and applied

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available. [And] with
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problems is to
formulate them like
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problems, while
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the integers. This
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resource for such
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the structure of and
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Robust Optimization
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problems are
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algorithms (c)

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Contains much
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found in any other
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machines,
minimum: 286

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very tightly orga
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examples, this
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illustrates how
mathematics can
be used in real-w
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in the social, life,
and managerial s
ciences,providing
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opportunity to**

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their analytical
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solving realistic
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presents
two software
programs, LP
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Solver add-in for
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Excel, for solving
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programming
problems.
LPAssistant,
developed by
coauthor Gerard**

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to perform the
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book and is freely
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Web site. The
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the sensitivity
analysis report
and integer**

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algorithm
from the Solver
add-in for
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Excel is
introduced
so readers can
solve the book's
linear and
integer program
ming problems. A
detailed
appendix

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**contains
instructions for
the use of both
applications.**

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analysis for the t
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variable problem,
along with new**

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solution of the
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g and
mathematical

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and graduate
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reference for
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who use game
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in business,
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**Theory of Linear
and Integer
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**Alexander
Schrijver
Centrum voor
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Amsterdam, The
Netherlands This
book describes
the theory of
linear and**

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**integer
programming
and surveys the
algorithms for
linear and
integer
programming
problems,
focusing on
complexity
analysis. It aims
at
complementing
the more**

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author also
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extensive
historical surveys
and
bibliographies.
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students and
researchers in
operations
research,

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**mathematics and
computer
science. It will
also be of
interest to
mathematical
historians.**

Contents 1

**Introduction and
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**Problems,
algorithms, and
complexity; 3**

Linear algebra

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**and complexity; 4
Theory of lattices
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inequalities, and
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*necessary to make
decisions is
dispersed and
privately held. This
analysis provides an
account of the
underlying
mathematics of
mechanism design*

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based on linear programming. Three advantages characterize the approach. The first is simplicity:

arguments based on linear programming are both elementary and transparent.

The second is unity: the machinery of linear programming

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*provides a way to
unify results from
disparate areas of
mechanism design.*

*The third is reach:
the technique offers
the ability to solve
problems that
appear to be
beyond solutions
offered by traditional
methods. No claim
is made that the*

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*approach advocated
should supplant
traditional
mathematical
machinery. Rather,
the approach
represents an
addition to the tools
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