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Linear Programming: Foundations and Extensions ...

Linear Programming: Foundations and Extensions Robert J. Vanderbei DEPARTMENT OF OPERATIONS RESEARCH AND FINANCIAL ENGINEERING, PRINCETON UNIVERSITY, PRINCETON, NJ 08544 E-mail address: rvdb@princeton.edu

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Linear Programming: Foundations and Extensions ...

This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization.

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More formally, linear programming is a technique for the optimization of a linear objective function, subject to linear equality and linear inequality constraints. Its feasible region is a convex polytope, which is a set defined as the intersection of finitely many half spaces, each of which is defined by a linear inequality. Its objective function is a real-valued affine function defined on this polyhedron. A linear programming algorithm finds a point in the polytope where this function has the

Linear programming - Wikipedia

1.1 Linear programming Consider the problem P. P: maximize $x_1 + x_2$ subject to $x_1 + 2x_2 \leq 6$ $x_1 \leq 3$ $x_1, x_2 \geq 0$ This is a completely linear problems \square the objective function and all constraints are linear. In matrix/vector notation we can write a typical linear program (LP) as P: maximize $c^T x$ s.t. $Ax \leq b$, $x \geq 0$, 1.2 Optimization under constraints

This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

This book offers a comprehensive treatment of the exercises and case studies as well as summaries of the chapters of the book "Linear Optimization and Extensions" by Manfred Padberg. It covers the areas of linear programming and the optimization of linear functions over polyhedra in finite dimensional Euclidean vector spaces. Here are the main topics treated in the book: Simplex algorithms and their derivatives including the duality theory of linear programming. Polyhedral theory, pointwise and linear descriptions of polyhedra, double description algorithms, Gaussian elimination with and without division, the complexity of simplex steps. Projective algorithms, the geometry of projective algorithms, Newtonian barrier methods. Ellipsoids algorithms in perfect and in finite precision arithmetic, the equivalence of linear optimization and polyhedral separation. The foundations of mixed-integer programming and combinatorial optimization.

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George Dantzig is widely regarded as the founder of this subject with his invention of the simplex algorithm in the 1940's. In this second volume, the theory of the items discussed in the first volume is expanded to include such additional advanced topics as variants of the simplex method; interior point methods, GUB, decomposition, integer programming, and game theory. Graduate students in the fields of operations research, industrial engineering and applied mathematics will thus find this volume of particular interest.

Investigates the theory and solution of linear inequality systems

The importance of power system reliability is demonstrated when our electricity supply is disrupted, whether it decreases the comfort of our free time at home or causes the shutdown of our companies and results in huge economic deficits. The objective of Assessment of Power System Reliability is to contribute to the improvement of power system reliability. It consists of six parts divided into twenty chapters. The first part introduces the important background issues that affect power system reliability. The second part presents the reliability methods that are used for analyses of technical systems and processes. The third part discusses power flow analysis methods, because the dynamic aspect of a power system is an important part of related reliability assessments. The fourth part explores various aspects of the reliability assessment of power systems and their parts. The fifth part covers optimization methods. The sixth part looks at the application of reliability and optimization methods. Assessment of Power System Reliability has been written in straightforward language that continues into the mathematical representation of the methods. Power engineers and developers will appreciate the emphasis on practical usage, while researchers and advanced students will benefit from the simple examples that can facilitate their understanding of the theory behind power system reliability and that outline the procedure for application of the presented methods.

Elementary Linear Programming with Applications presents a survey of the basic ideas in linear programming and related areas. It also provides students with some of the tools used in solving difficult problems which will prove useful in their professional career. The text is comprised of six chapters. The Prologue gives a brief survey of operations research and discusses the different steps in solving an operations research problem. Chapter 0 gives a quick review of the necessary linear algebra. Chapter 1 deals with the basic necessary geometric ideas in R^n . Chapter 2 introduces linear programming with examples of the problems to be considered, and presents the simplex method as an algorithm for solving linear programming problems. Chapter 3 covers further topics in linear programming, including duality theory and sensitivity analysis. Chapter 4 presents an introduction to integer programming. Chapter 5 covers a few of the more important topics in network flows. Students of business, engineering, computer science, and mathematics will find the book very useful.

Praise for the Second Edition: "This is quite a well-done book: very tightly organized, better-than-average exposition, and numerous examples, illustrations, and applications." —Mathematical Reviews of the American Mathematical Society An Introduction to Linear Programming and Game Theory, Third Edition presents a rigorous, yet accessible, introduction to the theoretical concepts and computational techniques of linear programming and game theory. Now with more extensive modeling exercises and detailed integer programming examples, this book uniquely illustrates how mathematics can be used in real-world applications in the social, life, and managerial sciences, providing readers with the opportunity to develop and apply their analytical abilities when solving realistic problems. This Third Edition addresses various new topics and improvements in the field of mathematical programming, and it also presents two software programs, LP Assistant and the Solver add-in for Microsoft Office Excel, for solving linear programming problems. LP Assistant, developed by coauthor Gerard Keough, allows readers to perform the basic steps of the algorithms provided in the book and is freely available via the book's related Web site. The use of the sensitivity analysis report and integer programming algorithm from the Solver add-in for Microsoft Office Excel is introduced so readers can solve the book's linear and integer programming problems. A detailed appendix contains instructions for the use of both applications. Additional features of the Third Edition include: A discussion of sensitivity analysis for the two-variable problem, along with new examples demonstrating integer programming, non-linear programming, and make vs. buy models Revised proofs and a discussion on the relevance and solution of the dual problem A section on developing an example in Data Envelopment Analysis An outline of the proof of John Nash's theorem on the existence of equilibrium strategy pairs for non-cooperative, non-zero-sum games Providing a complete mathematical development of all presented concepts and examples, Introduction to Linear Programming and Game Theory, Third Edition is an ideal text for linear programming and mathematical modeling courses at the upper-undergraduate and graduate levels. It also serves as a valuable reference for professionals who use game theory in business, economics, and management science.

Contains an overview of several technical topics of Quantile Regression Volume two of Quantile Regression offers an important guide for applied researchers that draws on the same example-based approach adopted for the first volume. The text explores topics including robustness, expectiles, m-quantile, decomposition, time series, elemental sets and linear programming. Graphical representations are widely used to visually introduce several issues, and to illustrate each method. All the topics are treated theoretically and using real data examples. Designed as a practical resource, the book is thorough without getting too technical about the statistical background. The authors cover a wide range of QR models useful in several fields. The software commands in R and Stata are available in the appendixes and featured on the accompanying website. The text: Provides an overview of several technical topics such as robustness of quantile regressions, bootstrap and elemental sets, treatment effect estimators Compares quantile regression with alternative estimators like expectiles, M-estimators and M-quantiles Offers a general introduction to linear programming focusing on the simplex method as solving method for the quantile regression problem Considers time-series issues like non-stationarity, spurious regressions, cointegration, conditional heteroskedasticity via quantile regression Offers an analysis that is both theoretically and practical Presents real data examples and graphical representations to explain the technical issues Written for researchers and students in the fields of statistics, economics, econometrics, social and environmental science, this text offers guide to the theory and application of quantile regression models.

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