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Linear Programming: Foundations and Extensions: Vanderbei ...

Linear programming Foundations and extensions 3rd Edition pdf written by Robert Vanderbei. Linear Programming: Foundations and Extensions is an introduction to the field of optimization. The book emphasizes constrained optimization, beginning with a substantial treatment of linear programming, and proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization.The book is carefully written.

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.

The book provides a broad introduction to both the theory and the application of optimization with a special emphasis on the elegance, importance, and usefulness of the parametric self-dual simplex method. The book assumes that a problem in "standard form," is a problem with inequality constraints and nonnegative variables. The main new innovation to the book is the use of clickable links to the (newly updated) online app to help students do the trivial but tedious arithmetic when solving optimization problems. The latest edition now includes: a discussion of modern Machine Learning applications, as motivational material; a section explaining Gomory Cuts and an application of integer programming to solve Sudoku problems. 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, the primal-dual simplex method, the path-following interior-point method, and the homogeneous self-dual method. In addition, the author provides online tools that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and online pivot tools can be found on the book's website. The website also includes new online instructional tools and exercises.

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This book provides an introduction to optimization. It details constrained optimization, beginning with a substantial treatment of linear programming and proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Coverage underscores the purpose of optimization: to solve practical problems on a computer. C programs that implement the major algorithms and JAVA tools are available online.

This book focuses largely on constrained optimization. It begins with a substantial treatment of linear programming and proceeds to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Along the way, dynamic programming and the linear complementarity problem are touched on as well. This book aims to be the first introduction to the topic. Specific examples and concrete algorithms precede more abstract topics. Nevertheless, topics covered are developed in some depth, a large number of numerical examples worked out in detail, and many recent results are included, most notably interior-point methods. The exercises at the end of each chapter both illustrate the theory, and, in some cases, extend it. Optimization is not merely an intellectual exercise: its purpose is to solve practical problems on a computer. Accordingly, the book comes with software that implements the major algorithms studied. At this point, software for the following four algorithms is available: The two-phase simplex method The primal-dual simplex method The path-following interior-point method The homogeneous self-dual methods.LISTE

This work addresses the problem of minimizing or maximizing a linear function in the presence of linear equality or inequality constraints. It provides methods for modeling complex problems via effective algorithms on modern computers. The general theory and characteristics of optimization problems are presented, along with effective solution algorithms. The text also explores linear programming and network flows, employing polynomial-time algorithms and various specializations of the simplex method. Includes many numerical examples to illustrate theory and techniques.

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 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 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".

This Third Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. You'll discover a host of practical business applications as well as non-business applications. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered. The book's accompanying website includes the C programs, JAVA tools, and new online instructional tools and exercises.

This accessible textbook demonstrates how to recognize, simplify, model and solve optimization problems - and apply these principles to new projects.

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