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the book presents a graduate level rigorous and self contained introduction to linear optimization lo the presented topics being

the conical approach provides a geometrical understanding of optimization and is a powerful research tool and useful problem solving technique for example in decision support and real time control applications conical optimality conditions are first stated in a very general optimization framework and then applied to linear programming a complete theory along with primal and dual algorithms is given and solutions and algorithms are also provided for vector and robust linear optimization the advantages of parameter dependence of conical methods are fully discussed in addition to numerical results the book provides source codes and detailed documentation of a modula 2 implementation for the main algorithms

linear programming attracted the interest of mathematicians during and after world war ii when the first computers were constructed and methods for solving large linear programming problems were sought in connection with specific practical problems for example providing logistical support for the u s armed forces or modeling national economies early attempts to apply linear programming methods to solve practical problems failed to satisfy expectations there were various reasons for the failure one of them which is the central topic of this book was the inexactness of the data used to create the models this phenomenon inherent in most pratical problems has been dealt with in several ways at first linear programming models used average values of inherently vague coefficients but the optimal solutions of these models were not always optimal for the original problem itself later researchers developed the stochastic

linear programming approach but this too has its limitations recently interest has been given to linear programming problems with data given as intervals convex sets and or fuzzy sets the individual results of these studies have been promising but the literature has not presented a unified theory linear optimization problems with inexact data attempts to present a comprehensive treatment of linear optimization with inexact data summarizing existing results and presenting new ones within a unifying framework

filling the need for an introductory book on linear programming that discusses the important ways to mitigate parameter uncertainty introduction to linear optimization and extensions with matlab provides a concrete and intuitive yet rigorous introduction to modern linear optimization in addition to fundamental topics the book discusses current l

this is a textbook about linear and integer linear optimization there is a growing need in industries such as airline trucking and financial engineering to solve very large linear and integer linear optimization problems building these models requires uniquely trained individuals not only must they have a thorough understanding of the theory behind mathematical programming they must have substantial knowledge of how to solve very large models in today s computing environment the major goal of the book is to develop the theory of linear and integer linear optimization in a unified manner and then demonstrate how to use this theory in a modern computing environment to solve very large real world problems after presenting introductory material in part i part ii of this book is de voted to the theory of linear and integer linear optimization this theory is developed using two simple but unifying ideas projection and inverse projec tion through projection we take a system of linear inequalities and replace some of the variables with additional linear inequalities inverse projection the dual of this process involves replacing linear inequalities with additional variables fundamental results such as weak and strong duality theorems of the alternative complementary slackness sensitivity analysis finite basis the orems etc are all explained using projection or inverse projection indeed a unique feature of this book is that these fundamental results are developed and

explained before the simplex and interior point algorithms are presented

linear optimization formulation of linear optimization models the simplex algorithm the simplex algorithm further topics further topics in linear optimization postoptimal analysis and duality theory transportation models and related types of models multiperiod models for production and inventory integer programming models decision analysis probability the quantification of uncertainty decision making under uncertainty value and utility the quantification of preferences statistical decision theory

the conical approach provides a geometrical understanding of optimization and is a powerful research tool and useful problem solving technique for example in decision support and real time control applications conical optimality conditions are first stated in a very general optimization framework and then applied to linear programming a complete theory along with primal and dual algorithms is given and solutions and algorithms are also provided for vector and robust linear optimization the advantages of parameter dependence of conical methods are fully discussed in addition to numerical results the book provides source codes and detailed documentation of a modula 2 implementation for the main algorithms

the subject a little explanation is in order for our choice of the title linear opti 1 mization and corresponding terminology for what has traditionally been called linear programming theword programming in this context can be confusing and or misleading to students linear programming problems are referred to as optimization problems but the general term linear p gramming remains this can cause people unfamiliar with the subject to think that it is about programming in the sense of writing computer code it isn t this workbook is about the beautiful mathematics underlying the ideas of optimizing linear functions subject to linear constraints and the algorithms to solve such problems in particular much of what we d cuss is the mathematics of simplex algorithm for solving such problems developed by george dantzig in the late 1940s the word program in linear programming is a historical artifact when dantzig rstdevelopedthe simplex

algorithm to solvewhat arenowcalled linear programming problems his initial model was a class of resource location problems to be solved for the u s air force the decisions about theallocationswerecalled programs bytheairforce andhencetheterm

this major new volume provides business decisionmakers and analysts with a tool that provides a logical structure for understanding problems as well as a mathematical technique for solving them the primary tool presented throughout optimization for profit is linear programming lp a medium that can be mastered by any individual who seeks to improve his her analytical and decisionmaking skills one of the special features of optimization for profit is the illustration of activity analysis as the technique used to formulate problems by using activity analysis as the problem structure linear programming become a natural extension of the way decision makers approach problems as a result linear programming becomes an integral part of the thinking process of the individual consequently students or practitioners can readily create a linear programming model of an entire business or any part of a business several chapters are devoted to describing this technique and illustrating its application to many different types of companies including an oil refinery a marmalade production company and a chicken processing plant a thorough study of optimization for profit will enable you to work with any manufacturer or service industry and model all or part of the operation and then solve the model to determine how best to minimize costs or maximize profits many firms save hundreds of thousands of dollars each year through the application of linear programming the authors have presented the material in this vital book so clearly and thoroughly that an individual could master the material through self study the inclusion of problems at the end of each chapter makes this book suitable as a textbook at the advanced undergraduate or beginning graduate level at most colleges or universities for students of management science operations research personnel and applied mathematicians working in industry government or academia notable features of the book include the practical aspects of modeling a business or any part of a business using linear programming a unique approach to explain the simplex method for solving linear

programming problems real life practical problems that are presented and solved in detail detailed instructions for those interested in solving linear programming problems on all types of computers from mainframes to pcs numerous problems provided for the benefit of the student and all of the linear programming models described in these problems as well as in the text itself are available on a diskette

this book takes a unique approach to linear optimization by focusing on the underlying principles and business applications of a topic more often taught from a mathematical and computational perspective by shifting the perspective away from heavy math students learn how optimization can be used to drive decision making in real world business settings the book does not shy away from the theory underlying linear optimization but rather focuses on ensuring students understand the logic without getting caught up in proving theorems plenty of examples applications and case studies are included to help bridge the gap between the theory and the way it plays out in practice the author has also included several excel spreadsheets showing worked out models of linear optimization that have been used to drive decisions ranging from configuring a police force to purchasing crude oil and media planning how can the routes and pricing structures of airlines be optimized how much should be invested in the prevention and punishment of crimes these are everyday problems that can be solved using linear optimization and this book shows students just how to do that it will prove a useful math free resource for all students of management science and operations research

this introduction to optimization emphasizes the need for both a pure and an applied mathematical point of view beginning with a chapter on linear algebra and euclidean geometry the author then applies this theory with an introduction to linear programming there follows a discussion of convex analysis which finds application in non linear programming the book ends with an extensive commentary to the exercises that are given at the end of each chapter the author s straightforward geometrical approach makes this an attractive textbook for undergraduate students of mathematics engineering operations

research and economics

this book aims to illustrate with practical examples the applications of linear optimization techniques it is written in simple and easy to understand language and has put together a useful and comprehensive set of worked examples based on real life problems the topics include linear programming integer programming and goal programming the book can be used by teachers taught course students and research students of engineering and business management disciplines it is however not suitable for students of pure mathematics as its emphasis is on applications rather than theories

a linear optimization problem is the task of minimizing a linear real valued function of finitely many variables subject to linear con straints in general there may be infinitely many constraints this book is devoted to such problems their mathematical properties are investi gated and algorithms for their computational solution are presented applications are discussed in detail linear optimization problems are encountered in many areas of appli cations they have therefore been subject to mathematical analysis for a long time we mention here only two classical topics from this area the so called uniform approximation of functions which was used as a mathematical tool by chebyshev in 1853 when he set out to design a crane and the theory of systems of linear inequalities which has already been studied by fourier in 1823 we will not treat the historical development of the theory of linear optimization in detail however we point out that the decisive break through occurred in the middle of this century it was urged on by the need to solve complicated decision problems where the optimal deployment of military and civilian resources had to be determined the availability of electronic computers also played an important role the principal computational scheme for the solution of linear optimization problems the simplex algorithm was established by dantzig about 1950 in addi tion the fundamental theorems on such problems were rapidly developed based on earlier published results on the properties of systems of linear inequalities

provides an introduction to the applications theory and algorithms of linear and

nonlinear optimization the emphasis is on practical aspects discussing modern algorithms as well as the influence of theory on the interpretation of solutions or on the design of software the book includes several examples of realistic optimization models that address important applications the succinct style of this second edition is punctuated with numerous real life examples and exercises and the authors include accessible explanations of topics that are not often mentioned in textbooks such as duality in nonlinear optimization primal dual methods for nonlinear optimization filter methods and applications such as support vector machines the book is designed to be flexible it has a modular structure and uses consistent notation and terminology throughout it can be used in many different ways in many different courses and at many different levels of sophistication

from the reviews do you know m padberg s linear optimization and extensions now here is the continuation of it discussing the solutions of all its exercises and with detailed analysis of the applications mentioned tell your students about it for those who strive for good exercises and case studies for lp this is an excellent volume acta scientiarum mathematicarum

the book provides a self contained mathematical introduction to linear optimization for undergraduate students of mathematics this book is equally suitable for science engineering and economics students who are interested in gaining a deeper understanding of the mathematical aspects of the subject the linear optimization problem is analyzed from different perspectives topological algebraic geometrical logical and algorithmic nevertheless no previous knowledge of these subjects is required the essential details are always provided in a special section at the end of each chapter the technical material is illustrated with multiple examples problems with fully worked solutions and a range of proposed exercises in chapter 1 several formulations of the linear optimization problem are presented and related concerning admissible vectors and optimizers then sufficient conditions for the existence of optimizers based on topological techniques are discussed in chapter 2 the main objective of chapter 3 is to provide a way for deciding whether or not an admissible vector is an optimizer

relying on farkas lemma in chapter 4 linear algebra is used for computing optimizers via basic admissible vectors a geometrical characterization of these vectors is the goal of chapter 5 duality is discussed in chapter 6 giving yet a new technique for finding optimizers an introduction to computational complexity is presented in chapter 7 with the aim to analyze the efficiency of linear optimization algorithms the complexity of a brute force algorithm is shown not to be polynomial chapter 8 is targeted at the simplex algorithm it includes the proof of its soundness and completeness and an explanation on its non polynomial complexity finally chapter 9 concentrates on the integer optimization problem with an emphasis on totally unimodularity an algorithm based on the branch and bound technique is analyzed

this new edition covers the central concepts of practical optimization techniques with an emphasis on methods that are both state of the art and popular one major insight is the connection between the purely analytical character of an optimization problem and the behavior of algorithms used to solve a problem this was a major theme of the first edition of this book and the fourth edition expands and further illustrates this relationship as in the earlier editions the material in this fourth edition is organized into three separate parts part i is a self contained introduction to linear programming the presentation in this part is fairly conventional covering the main elements of the underlying theory of linear programming many of the most effective numerical algorithms and many of its important special applications part ii which is independent of part i covers the theory of unconstrained optimization including both derivations of the appropriate optimality conditions and an introduction to basic algorithms this part of the book explores the general properties of algorithms and defines various notions of convergence part iii extends the concepts developed in the second part to constrained optimization problems except for a few isolated sections this part is also independent of part i it is possible to go directly into parts ii and iii omitting part i and in fact the book has been used in this way in many universities new to this edition is a chapter devoted to conic linear programming a powerful generalization of linear programming indeed many conic structures are possible and useful in a variety of applications it must

be recognized however that conic linear programming is an advanced topic requiring special study another important topic is an accelerated steepest descent method that exhibits superior convergence properties and for this reason has become quite popular the proof of the convergence property for both standard and accelerated steepest descent methods are presented in chapter 8 as in previous editions end of chapter exercises appear for all chapters from the reviews of the third edition this very well written book is a classic textbook in optimization it should be present in the bookcase of each student researcher and specialist from the host of disciplines from which practical optimization applications are drawn jean jacques strodiot zentralblatt math vol 1207 2011

in the pages of this text readers will find nothing less than a unified treatment of linear programming without sacrificing mathematical rigor the main emphasis of the book is on models and applications the most important classes of problems are surveyed and presented by means of mathematical formulations followed by solution methods and a discussion of a variety of what if scenarios non simplex based solution methods and newer developments such as interior point methods are covered

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Introduction

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