
Solution Manual For:
Introduction to Linear Optimization
by Dimitris Bertsimas & John N. Tsitsiklis

John L. Weatherwax*

November 22, 2007

Introduction

Acknowledgements

Special thanks to Dave Monet for helping find and correct various typos in these solutions.

Chapter 1 (Introduction)

Exercise 1.1

Since $f(\cdot)$ is convex we have that

$$f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y) . \quad (1)$$

Since $f(\cdot)$ is concave we also have that

$$f(\lambda x + (1 - \lambda)y) \geq \lambda f(x) + (1 - \lambda)f(y) . \quad (2)$$

Combining these two expressions we have that f must satisfy each with equality or

$$f(\lambda x + (1 - \lambda)y) = \lambda f(x) + (1 - \lambda)f(y) . \quad (3)$$

This implies that f must be linear and the expression given in the book holds.

*wax@alum.mit.edu

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Linear Optimization and Extensions Dimitris Alevras, Manfred W. Padberg, 2012-12-06 Books on a technical topic like linear programming without exercises ignore the principal beneficiary of the endeavor of writing a book namely the student who learns best by doing course Books with exercises if they are challenging or at least to some extent so exercises of need a solutions manual so that students can have recourse to it when they need it Here we give solutions to all exercises and case studies of M Padberg s *Linear Optimization and Extensions* second edition Springer Verlag Berlin 1999 In addition we have included several new exercises and taken the opportunity to correct and change some of the exercises of the book Here and in the main text of the present volume the terms book text etc designate the second edition of Padberg s LPbook and the page and formula references refer to that edition as well All new and changed exercises are marked by a star in this volume The changes that we have made in the original exercises are inconsequential for the main part of the original text where several of the exercises especially in Chapter 9 are used on several occasions in the proof arguments None of the exercises that are used in the estimations etc have been changed Linear Optimization and Extensions Manfred Padberg, 2013-04-17 I was pleasantly surprised when I was asked by Springer Verlag to prepare a second edition of this volume on Linear Optimization and Extensions which not exactly contrary to my personal expectations has apparently been accepted reasonably well by the global optimization community My objective in putting this book together was originally and still is to detail the major algorithmic ideas in linear optimization that have evolved in the past fifty years or so and that have changed the historical optimization landscape in substantial ways both theoretically and computationally While I may have overlooked the importance of some very recent developments the work by Farid Alizadeh which generalizes linear programming to semi definite programming is perhaps a candidate for one of my omissions I think that major new breakthroughs on those two fronts that interest me theory and computation have not occurred since this book was published originally As a consequence I have restricted myself to a thorough re working of the original manuscript with the goal of making it more readable Of course I have taken this opportunity to correct a few Sch neitsfehler of the first edition and to add some illustrations The index to this volume has been extended substantially to permit a hurried reader a quicker glance at the wealth of topics that were covered nevertheless already in the first edition As was the case with the first edition Dr *Forthcoming Books* Rose Army, 1996-06 **Scientific and Technical Books and Serials in Print**, 1984 *Linear Optimization and Extensions* Dimitris Alevras, Manfred W. Padberg, 2001 Books on a technical topic like linear programming without exercises ignore the principal beneficiary of the endeavor of writing a book namely the student who learns best by doing course Books with exercises if they are challenging or at least to some extent so exercises of need a solutions manual so that students can have recourse to it when they need it Here we give solutions to all exercises and case studies of M Padberg s *Linear Optimization and Extensions* second edition Springer Verlag Berlin 1999 In addition we have included several new exercises and taken

the opportunity to correct and change some of the exercises of the book Here and in the main text of the present volume the terms book text etc designate the second edition of Padberg s LPbook and the page and formula references refer to that edition as well All new and changed exercises are marked by a star in this volume The changes that we have made in the original exercises are inconsequential for the main part of the original text where several of the exercises especially in Chapter 9 are used on several occasions in the proof arguments None of the exercises that are used in the estimations etc have been changed

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