
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

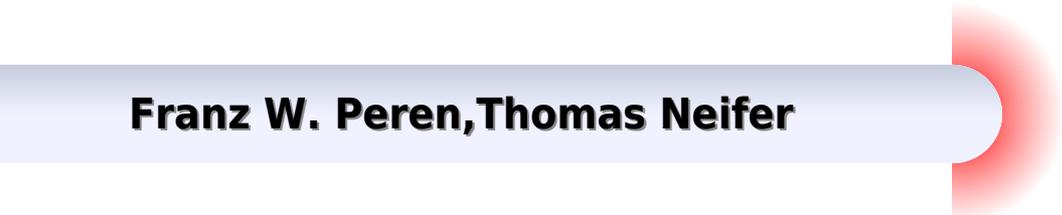
$$f(\lambda x + (1 - \lambda)y) = \lambda f(x) + (1 - \lambda)f(y). \quad (3)$$

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

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Introduction To Linear Optimization Solution

Franz W. Peren, Thomas Neifer



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Public Systems Modeling Daniel P. Loucks, 2022-06-16 This is an open access book discusses readers to various methods of modeling plans and policies that address public sector issues and problems Written for public policy and social sciences students at the upper undergraduate and graduate level as well as public sector decision makers it demonstrates and compares the development and use of various deterministic and probabilistic optimization and simulation modeling methods for analyzing planning and management issues These modeling tools offer a means of identifying and evaluating alternative plans and policies based on their physical economic environmental and social impacts Learning how to develop and use the mathematical modeling tools introduced in this book will give students useful skills when in positions of having to make informed public policy recommendations or decisions *Minimum-support Solutions for Radiotherapy Planning* Stephen

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Problems in Operations Research (Principles and Solutions) D S Hira, 1995 We take great pleasure in presenting to the readers the second thoroughly revised edition of the book after a number of reprints The suggestions received from the readers have been carefully incorporated in this edition and almost the entire subject matter has been reorganised revised and rewritten **Introduction to Linear Optimization and Extensions with MATLAB** Roy H. Kwon, 2013-09-05 Filling

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