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studies from finance and supply chain management that involve the use of MATLAB. Even though there are several LP texts in the marketplace, most do not cover data uncertainty using stochastic programming and robust optimization techniques. Most emphasize the use of MS Excel, while this book uses MATLAB which is the primary tool of many engineers, including financial engineers. The book focuses on state-of-the-art methods for dealing with parameter uncertainty in linear programming, rigorously developing theory and methods. But more importantly, the author's meticulous attention to developing intuition before presenting theory makes the material come alive.

Front Matter -- Mathematical Models -- The Linear Programming Model -- The Simplex Method -- Duality -- Sensitivity Analysis --

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Integer Programming -- The Transportation Problem -- Other Topics in Linear Programming -- Two-Person, Zero-Sum Games -- Other Topics in Game Theory -- Appendix A: Vectors and Matrices -- Appendix B: An Example of Cycling -- Appendix C: Efficiency of the Simplex Method -- Appendix D: LP Assistant -- Appendix E: Microsoft Excel and Solver -- Bibliography -- Solutions to Selected Problems -- Index

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



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For a one-semester course in Linear Programming for upper-level students with varying mathematical backgrounds. Written to include three different mathematical levels, this text strikes the necessary balance for a class consisting of students with varying mathematical backgrounds. It covers the basics of Linear Programs and also includes an appendix that develops many advanced topics in mathematical programming for students who plan to go on to graduate-level study in this field. Many exercises of varying difficulty provide introductory students the opportunity to progress through the material at a steady pace, while advanced students can proceed to the more challenging material.

This introduction to optimization emphasizes the need for both a pure

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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 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

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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.

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Optimization is an essential technique for solving problems in areas as diverse as accounting, computer science and engineering. Assuming only basic linear algebra and with a clear focus on the fundamental concepts, this textbook is the perfect starting point for first- and second-year undergraduate students from a wide range of backgrounds and with varying levels of ability. Modern, real-world examples motivate the theory throughout. The authors keep the text as concise and focused as possible, with more advanced material treated separately or in starred exercises. Chapters are self-contained so that instructors and students can adapt the material to suit their own needs and a wide selection of over 140 exercises gives readers the opportunity to try out the skills they gain in each section. Solutions are available for instructors. The book also provides suggestions for further reading to help students take the next step to more advanced material.

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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.

This book is based on the lecture notes of the author delivered to the students at the Institute of Science, Banaras Hindu University, India. It covers simplex, revised simplex, two-phase method, duality, dual simplex, complementary slackness, transportation and assignment

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problems with good number of examples, clear proofs, MATLAB codes and homework problems. The book will be useful for both students and practitioners.

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