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Linear programming represents one of the major applications of mathematics to business, industry, and economics. It provides a methodology for optimizing an output given that is a linear function of a number of inputs. George Dantzig is widely regarded as the founder of the subject with his invention of the simplex algorithm in the 1940's.

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Linear programming was developed during World War II, when a system with which to maximize the efficiency of resources was of utmost importance. New war-related projects demanded attention and spread resources thin. "Programming" was a military term that referred to activities such as planning schedules efficiently or deploying men optimally.

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Linear Programming 2 continues where Linear Programming 1 left off. We assume that the reader has an introductory knowledge of linear programming, for example has read Linear Programming 1: Introduction (or its equivalent) and has knowledge of linear algebra (reviewed in the appendices in Linear Programming 1).

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George Dantzig is widely regarded as the founder of this subject with his invention of the simplex algorithm in the 1940's. In this second volume, the theory of the items discussed in the first volume is expanded to include such additional advanced topics as variants of the simplex method; interior point methods, GUB,

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Theory of Linear and Integer Programming Alexander Schrijver Centrum voor Wiskunde en Informatica, Amsterdam, The Netherlands This book describes the theory of linear and integer programming and surveys the algorithms for linear and integer programming problems, focusing on complexity analysis. It aims at complementing the more practically oriented books in this field. A special feature is the author's coverage of important recent developments in linear and integer programming. Applications to combinatorial optimization are given, and the author also includes extensive historical surveys and bibliographies. The book is intended for graduate students and researchers in operations research, mathematics and computer science. It will also be of interest to mathematical historians. Contents 1 Introduction and preliminaries; 2 Problems, algorithms, and complexity; 3 Linear algebra and complexity; 4 Theory of lattices and linear diophantine equations; 5 Algorithms for linear diophantine equations; 6 Diophantine approximation and basis reduction; 7 Fundamental concepts and results on polyhedra, linear inequalities, and linear programming; 8 The structure of polyhedra; 9 Polarity, and blocking and anti-blocking polyhedra; 10 Sizes and the theoretical complexity of linear inequalities and linear programming; 11 The simplex method; 12 Primal-dual, elimination, and relaxation methods; 13 Khachiyan's method for linear programming; 14 The ellipsoid method for polyhedra more generally; 15 Further polynomiality results in linear programming; 16 Introduction to integer linear programming; 17 Estimates in integer linear programming; 18 The

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An Introduction to Linear Programming and Game Theory, Third Edition presents a rigorous, yet accessible, introduction to the theoretical concepts and computational techniques of linear programming and game theory. Now with more extensive modeling exercises and detailed integer programming examples, this book uniquely illustrates how mathematics can be used in real-world applications in the social, life, and managerial sciences, providing readers with the opportunity to develop and apply their analytical abilities when solving realistic problems. This Third Edition addresses various new topics and improvements in the field of mathematical programming, and it also presents two software programs, LP Assistant and the Solver add-in for Microsoft Office Excel, for solving linear programming problems. LP Assistant, developed by coauthor Gerard Keough, allows readers to perform the basic steps of the algorithms provided in the book and is freely available via the book's related [Web site](#). The use of

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recently found with the software is due to a bug in Formula One, the third party commercial software package that was used for the development of the interface. It occurs when the date, currency, etc. format is set to a non-United States version. Please try setting your computer date/currency option to the United States option . The new version of Formula One, when ready, will be posted on WWW.

To this reviewer ' s knowledge, this is the first book accessible to the upper division undergraduate or beginning graduate student that surveys linear programming.... Style is informal. ...Recommended highly for acquisition, since it is not only a textbook, but can also be used for independent reading and study.
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Written in a conversational tone, this classroom-tested text introduces the fundamentals of linear programming and game theory, showing readers how to apply serious mathematics to practical real-life questions by modelling linear optimization problems and strategic games. The treatment of linear programming includes two distinct graphical methods. The game theory chapters include a novel proof of the minimax theorem for 2×2 zero-sum games. In addition to zero-sum games, the text presents variable-sum games, ordinal games, and n-player games as the natural result of relaxing or modifying the assumptions of zero-sum games. All concepts and techniques are derived from motivating examples, building in complexity, which

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