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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

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Students are expected to strictly follow Penn's code of academic integrity when preparing exam and homework solutions. Reading assignment: Chapter 1, from The text, pages 2-32. Homework 1: Problems 1.3, 1.4, 1.5, 1.8 from Textbook. Problems 4, 5, 8(a,b,c,d) from the UCLA Problem set. Due by 5pm on Friday September 13.

ESE504-402 : Introduction to Optimization Theory

Dimitris Bertsimas is the Boeing Leaders for Global Operations Professor of Management, a

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Professor of Operations Research, and the Associate Dean for the Master of Business Analytics at MIT. A faculty member since 1988, his research interests include optimization, stochastic systems, machine learning, and their application.

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This manual includes Answers to Selected Exercises (pages 305-317 of the first print of textbook) with some corrections and gives more solutions and answers. Note that the exercises may have many correct solutions and even several correct answers. Here are some other corrections including updates for outdated web links.

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On the steady-state solution of the M/C2(a,b)/s queuing system, (with X. Papaconstantinou), Transportation Science, 22, 2, 125-138, 1988. An exact FCFS waiting time analysis for a general class of G/G/s queuing systems, Queuing Systems Theory and Applications, 3, 305-320, 1988.

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$\langle n+1 \rangle$ is a degenerate basic feasible solution in Q ; show the example in a figure. (b) Show that the zero vector (in $\langle n+1 \rangle$) minimizes $(c;0)0y$ over all $y \in 2Q$ if and only if the optimal cost in the original linear programming problem is greater than or equal to zero." p. 133, Exercise 3.18(e): Replace by $\lfloor x \rfloor$ if x is an optimal solution found by the

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