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Textbook: Introduction to Linear Optimization

Course text: Introduction to Linear Optimization by Dimitris Bertsimas and John N. Tsitsiklis, Athena Scientific 1997. Syllabus: We plan to study topics from the following chapters in the text book: 1. Introduction 2. Geometry of Linear Programming 3. The Simplex Method 4. Duality Theory 5. Sensitivity Analysis 7. Complexity and the Ellipsoid Method 8.

Introduction to Optimization Spring 2017

Introduction to Linear Optimization. Co-author: John Tsitsiklis Dynamic Ideas and Athena Scientific, Belmont, Massachusetts, March, 2008. The book is a modern and unified introduction to linear optimization (linear programming, network flows and integer programming) at the PhD level.

Professor Dimitris Bertsimas

Introduction to Linear Optimization (Athena Scientific Series in Optimization and Neural Computation, 6) Hardcover – 1 Jan. 1997 by Dimitris Bertsimas (Author)

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Bertsimas has coauthored more than 200 scientific papers and the following books: Introduction to Linear Optimization (with J. Tsitsiklis, Athena Scientific and Dynamic Ideas, 2008); Data, Models, and Decisions (with R. Freund, Dynamic Ideas, 2004); Optimization over Integers (with R. Weismantel, Dynamic Ideas, 2005); and The Analytics Edge (with A. O'Hair and W. Pulleyblank, Dynamic Ideas, 2016).

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This course is an introduction to linear optimization and its extensions emphasizing the underlying mathematical structures, geometrical ideas, algorithms and solutions of practical problems.

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Bertsimas has coauthored more than 200 scientific papers and the following books: Introduction to Linear Optimization (with J. Tsitsiklis, Athena Scientific and Dynamic Ideas, 2008); Data, Models, and Decisions (with R. Freund, Dynamic Ideas, 2004); Optimization over Integers (with R. Weismantel, Dynamic Ideas, 2005); and The Analytics Edge (with A. O'Hair and W. Pulleyblank, Dynamic Ideas, 2016).

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