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Linear Programming and Extensions Robert J. Vanderbei DEPARTMENT OF OPERATIONS RESEARCH AND FINANCIAL ENGINEERING, PRINCETON UNIVERSITY, PRINCETON, NJ 08544 E-mail address: rvdb@princeton.edu

Linear Programming: Foundations and Extensions Robert J ...

In addition, it also is a good reference book for interior point methods as well as for implementation and computational aspects of linear programming. This is an excellent new book. ` Robert Freund, (MIT) in Optima, 56 (1997) ` In conclusion, Vanderbei's book gives an excellent introduction to linear programinbg, especially the algorithmic side of the subject.

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Linear Programming: Foundations and Extensions (International Series in Operations Research & Management Science) [Vanderbei, Robert J] on Amazon.com. *FREE* shipping on qualifying offers. Linear Programming: Foundations and Extensions (International Series in Operations Research & Management Science)

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The course provides an in-depth treatment of linear programming and solving linear programming problems using the simplex method. The students will be exposed to the theoretical foundations of linear programming problems. The role of duality and sensitivity analysis for linear programming problems are examined.

Course Catalogue - Fundamentals of Optimization (MATH11111)

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