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Course Description. This course is an introduction to linear optimization and its extensions emphasizing the underlying mathematical structures, geometrical ideas, algorithms and solutions of practical problems. The topics covered include: formulations, the geometry of linear optimization, duality theory, the simplex method, sensitivity analysis, robust optimization, large scale optimization network flows, solving problems with an exponential number of constraints and the ellipsoid method, ...

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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~~

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Introduction to Linear Optimization. 110.00. by Dimitris Bertsimas and John Tsitsiklis. The book is a modern and unified introduction to linear optimization (linear programming, network flows and integer programming) at the PhD level. It covers, in addition to the classical material, all the recent developments in the field in the last ten years including the development of interior points, large scale optimization models and algorithms and complexity of linear optimization.

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Module 2: Linear Models and Optimization This module introduces linear models, the building block for almost all modeling. Through close examination of the common uses together with examples of linear models, you will learn how to apply linear models, including cost functions and production functions to your business.

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