Linear Programming Lecture Notes

A PRACTICAL GUIDE TO OPTIMIZATION PROBLEMS WITH DISCRETE OR INTEGER VARIABLES, REVISED AND UPDATED The revised second edition of Integer Programming explains in clear and simple terms how to construct custom-made algorithms or use existing commercial software to obtain optimal or near-optimal solutions for a variety of real-world problems. The second edition also includes information on the remarkable progress in the development of mixed integer programming solvers in the 22 years since the first edition of the book appeared. The updated text includes information on the most recent developments in the field such as the much improved preprocessing/presolving and the many new ideas for primal heuristics included in the solvers. The result has been a speed-up of several orders of magnitude. The other major change reflected in the text is the widespread use of decomposition algorithms, in particular column generation (branch-(cut)-and-price) and Benders' decomposition. The revised second edition: Contains new developments on column generation Offers a new chapter on Benders' algorithm Includes expanded information on preprocessing, heuristics, and branch-and-cut Presents several basic and extended formulations, for example for fixed cost network flows

Also touches on and briefly introduces topics such as non-bipartite matching, the complexity of extended formulations or a good linear program for the implementation of lift-and-project Written for students of integer/mathematical programming in operations research, mathematics, engineering, or computer science, Integer Programming offers an updated edition of the basic text that reflects the most recent developments in the field.

In the pages of this text readers will find nothing less than a unified treatment of linear programming. Without sacrificing mathematical rigor, the main emphasis of the book is on models and applications. The most important classes of problems are surveyed and presented by means of mathematical formulations, followed by solution methods and a discussion of a variety of "what-if" scenarios. Non-simplex based solution methods and newer developments such as interior point methods are covered.

This work addresses the problem of minimizing or maximizing a linear function in the presence of linear equality or inequality constraints. It provides methods for modeling complex problems via effective algorithms on modern computers. The general theory and characteristics of optimization problems are presented, along with effective solution algorithms. The text also explores linear programming and network flows, employing polynomial-time algorithms and various specializations of the simplex method. Includes many numerical examples to illustrate theory and techniques.

This new edition of Stochastic Linear Programming: Models, Theory and Computation has been brought completely up to date, either dealing with or at least referring to new material on models and methods, including DEA with stochastic outputs modeled via constraints on special risk functions (generalizing chance constraints, ICC’s and CVaR constraints), material on Sharpe-ratio, and Asset Liability Management models involving CVaR in a multi-stage setup. To facilitate use as a text, exercises are included throughout the book, and web access is provided to a student version of the authors’ SLP-IOR software. Additionally, the authors have updated the Guide to Available Software, and they have included newer algorithms and modeling systems for SLP. The book is thus suitable as a text for advanced courses in stochastic optimization, and as a reference to the field. From Reviews of the First Edition: "The book presents a comprehensive study of stochastic linear optimization problems and their applications. ... The presentation includes geometric interpretation, linear programming duality, and the simplex method in its primal and dual forms. ... The authors have made an effort to collect ... the most useful recent ideas and algorithms in this area. ... A guide to the existing software is included as well."

(Darinka Dentcheva, Mathematical Reviews, Issue 2006 c) "This is a graduate text in optimisation whose main emphasis is in stochastic programming. The book is clearly written. ... This is a good book for providing mathematicians, economists and engineers with an almost complete start up information for working in the field. I heartily welcome its publication. ... It is evident that this book will constitute an obligatory reference source for the specialists of the field." (Carlos Narciso Bouza Herrera, Zentralblatt MATH, Vol. 1104 (6), 2007)
This new edition covers the central concepts of practical optimization techniques, with an emphasis on methods that are both state-of-the-art and popular. One major insight is the connection between the purely analytical character of an optimization problem and the behavior of algorithms used to solve a problem. This was a major theme of the first edition of this book and the fourth edition expands and further illustrates this relationship. As in the earlier editions, the material in this fourth edition is organized into three separate parts. Part I is a self-contained introduction to linear programming. The presentation in this part is fairly conventional, covering the main elements of the underlying theory of linear programming, many of the most effective numerical algorithms, and many of its important special applications. Part II, which is independent of Part I, covers the theory of unconstrained optimization, including both derivations of the appropriate

optimality conditions and an introduction to basic algorithms. This part of the book explores the general properties of algorithms and defines various notions of convergence. Part III extends the concepts developed in the second part to constrained optimization problems. Except for a few isolated sections, this part is also independent of Part I. It is possible to go directly into Parts II and III omitting Part I, and, in fact, the book has been used in this way in many universities. New to this edition is a chapter devoted to Conic Linear Programming, a powerful generalization of Linear Programming. Indeed, many conic structures are possible and useful in a variety of applications. It must be recognized, however, that conic linear programming is an advanced topic, requiring special study. Another important topic is an accelerated steepest descent method that exhibits superior convergence properties, and for this reason, has become quite popular. The proof of the convergence property for both standard and accelerated steepest descent methods are presented in Chapter 8. As in previous editions, end-of-chapter exercises appear for all chapters. From the reviews of the Third Edition: "... this very well-written book is a classic textbook in Optimization. It should be present in the bookcase of each student, researcher, and specialist from the host of disciplines from which practical optimization applications are drawn." (Jean-Jacques Strodiot, Zentralblatt MATH, Vol. 1207, 2011)

From the reviews: "Do you know M.Padberg's Linear Optimization and Extensions? [...] Now here is the continuation of it, discussing the solutions of all its exercises and with detailed analysis of the applications mentioned. Tell your students about it. [...] For those who strive for good exercises and case studies for LP this is an excellent volume." Acta Scientiarum Mathematicarum

Permanently increasing requirements in power supply necessitate efficient control of electric power systems. An emerging subject of importance is optimization. Papers on modelling aspects of unit commitment and optimal power flow provide the introduction to power systems control and to its associated problem statement. Due to the nature of the underlying optimization problems recent developments in advanced and well established mathematical programming methodologies are presented, illustrating in which way dynamic, separable, continuous and stochastic features might be exploited. In completing the various methodologies a number of presentations have stated experiences with optimization packages currently used for unit commitment and optimal power flow calculations. This work represents a state-of-the-art of mathematical programming methodologies, unit commitment, optimal power flow and their applications in power system control.

Due to the limited number of digits or bits per storage location in electronic computers, round-off errors arise during arithmetic operations. Depending upon the kind of operation, the structure of the data, and the skillfulness of the program, these errors increase and spread out more or less quickly during a continued computation process in which the computed data affected by errors are themselves used for generating new data. The purpose of this investigation was to learn about the increase of round-off errors in linear programming procedures. Less attention was paid to the theory of round-off errors or to the effectiveness of error elimination procedures. In regard to these questions the results of in vestigations which have been made on round-off errors in a more general context dealing with matrix inversion and eigenvalue problems could be used for the purposes of this paper. The emphasis of this investigation lay rather on studying the behavior of typical linear programming problems from the pOint of view of error cumulation.

Presenting a strong and clear relationship between theory and practice, Linear and Integer Optimization: Theory and Practice is divided into two main parts. The first covers the theory of linear and integer optimization, including both basic and advanced topics. Dantzig's simplex algorithm, duality, sensitivity analysis, integer optimization models

Since its start in 1990, the IPCO conference series (held under the auspices of theMathematicalProgrammingSociety)hasbecomeanimportantforumforthe presentation of recent results in Integer Programming and Combinatorial Op- mization. This volume compiles the papers presented at IPCO XI, the eleventh conference in this series, held June 8–10, 2005, at the Technische Universit ? at Berlin. The high interest in this conference series is evident in the large number of submissions. For IPCO XI, 119 extended abstracts of up to 10 pages were submitted. During its meeting on January 29–30, 2005, the Program Committee carefully selected 34 contributions for presentation in non-parallel sessions at the conference. The ?nal choices were not easy at all, since, due to the limited number of time slots, many very good papers could not be accepted. During the selection process the contributions were refereed according to the standards of refereed conferences. As a result of this procedure, you have in your hands a volume that contains papers describing high-quality research e?orts. The page limit for contributions to this proceedings volume was set to 15. You may ?nd full versions of the papers in scienti?c journals in the near future. We thank all the authors who submitted papers. Furthermore, the Program Committee is indebted to the many reviewers who, with their speci?c expertise, helped a lot in making the decisions.

The new edition of this book presents a comprehensive and up-to-date description of the most effective methods in continuous optimization. It responds to the growing interest in optimization in engineering, science, and business by focusing on methods best suited to practical problems. This edition has been thoroughly updated throughout. There are new chapters on nonlinear interior methods and derivative-free methods for optimization, both of which are widely used in practice and are the focus of much current research. Because of the emphasis on practical methods, as well as the extensive illustrations and exercises, the book is accessible to a wide audience.

Integer solutions for systems of linear inequalities, equations, and congruences are considered along with the construction and theoretical analysis of integer programming algorithms. The complexity of algorithms is analyzed dependent upon two parameters: the dimension, and the maximal modulus of the coefficients describing the conditions of the problem. The analysis is based on a thorough treatment of the qualitative and quantitative aspects of integer programming, in particular on bounds obtained by the author for the number of extreme points. This permits progress in many cases in which the traditional approach--which regards complexity as a function only of the length of the input--leads to a negative result.

Comprehensive, well-organized volume, suitable for undergraduates, covers theoretical, computational, and applied areas in linear programming. Expanded, updated edition; useful both as a text and as a reference book. 1995 edition.

This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

Here is a book devoted to well-structured and thus efficiently solvable convex optimization problems, with emphasis on conic quadratic and semidefinite programming. The authors present the basic theory underlying these problems as well as their numerous applications in engineering, including synthesis of filters, Lyapunov stability analysis, and structural design. The authors also discuss the complexity issues and provide an overview of the basic theory of state-of-the-art polynomial time interior point methods for linear, conic quadratic, and semidefinite programming. The book's focus on well-structured convex problems in conic form allows for unified theoretical and algorithmical treatment of a wide spectrum of important optimization problems arising in applications.

Encompassing all the major topics students will encounter in courses on the subject, the authors teach both the underlying mathematical foundations and how these ideas are implemented in practice. They illustrate all the concepts with both worked examples and plenty of exercises, and, in addition, provide software so that students can try out numerical methods and so hone their skills in interpreting the results. As a result, this will make an ideal textbook for all those coming to the subject for the first time. Authors' note: A problem 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.

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, decomposition, integer programming, and game theory. Graduate students in the fields of operations research, industrial engineering and applied mathematics will thus find this volume of particular interest.

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 complexity of integer linear programming; 19 Totally unimodular matrices: fundamental properties and examples; 20 Recognizing total unimodularity; 21 Further theory related to total unimodularity; 22 Integral polyhedra and total dual integrality; 23 Cutting planes; 24 Further methods in integer linear programming; Historical and further notes on integer linear programming; References; Notation index; Author index; Subject index
In recent years, there has been intense work in linear and nonlinear programming, much of it centered on understanding and extending the ideas underlying N. Karmarkar's interior-point

linear programming algorithm, which was presented in 1984. This interdisciplinary research was the subject of an AMS Summer Research Conference on Mathematical Developments Arising from Linear Programming, held at Bowdoin College in the summer of 1988, which brought together researchers in mathematics, computer science, and operations research. This volume contains the proceedings from the conference. Among the topics covered in this book are: completely integrable dynamical systems arising in optimization problems, Riemannian geometry and interior-point linear programming methods, concepts of approximate solution of linear programs, average case analysis of the simplex method, and recent results in convex polytopes. Some of the papers extend interior-point methods to quadratic programming, the linear complementarity problem, convex programming, multi-criteria optimization, and integer programming. Other papers study the continuous trajectories underlying interior point methods. This book will be an excellent resource for those interested in the latest developments arising from Karmarkar's linear programming algorithm and in path-following methods for solving differential equations.

For linear optimization models that can be formulated as linear programs with the block-angular structure, i.e. independent subproblems with coupling constraints, the Dantzig-Wolfe decomposition principle provides an elegant framework of solution algorithms as well as economic interpretation. This monograph is the complete documentation of DECOMP: a robust implementation of the Dantzig-Wolfe decomposition method in FORTRAN. The code can serve as a very convenient starting point for further investigation, both computational and economic, of parallelism in large-scale systems. It can also be used as supplemental material in a second course in linear programming, computational mathematical programming, or large-scale systems.

"The Encyclopedia of Microcomputers serves as the ideal companion reference to the popular Encyclopedia of Computer Science and Technology. Now in its 10th year of publication, this timely reference work details the broad spectrum of microcomputer technology, including microcomputer history; explains and illustrates the use of microcomputers throughout academe, business, government, and society in general; and assesses the future impact of this rapidly changing technology."

J. CIimaco and C. H. Antunes After the pleasure which has been to host the community of researchers and practitioners in the area of multicriteria analysis (MA) in Coimbra in August 1994, this volume of proceedings based on the papers presented at the conference is the last step of that venture. Even though this may not be the appropriate place we cannot resist, however, the temptation to express herein some brief feelings about the conference. Almost everything concerning the conference organisation has been "handcrafted" by a small number of people, with the advantages and disadvantages that this approach generates. Our first word of acknowledgement is of course due to those who have had a permanent and active role in the multiple aspects which make the success of a conference: Maria Joao Alves, Carlos Henggeler Antunes (who is a co author of this introduction since he has closely collaborated with me in the scientific programme), Joao Paulo Costa, Luis Dias (who greatly contributed to the organisation of this volume) and Paulo Melo, as well as Leonor Dias, from the Faculty of Economics, who has shown an outstanding dedication. To those who collaborated with the organisers in the framework of their professional activity, special thanks due to Adelina whose dedication greatly exceeded her duties. As you probably know from your own experience every small detail of the conference organisation required a lot of "sweating", but the atmosphere of joy and friendship then generated has been a generous "pay-off".

Stochastic Programming offers models and methods for decision problems wheresome of the data are uncertain. These models have features and structural properties which are preferably exploited by SP methods within the solution process. This work contributes to the methodology for two-stagemodels. In these models the objective function is given as an integral, whose integrand depends on a random vector, on its probability measure and on a decision. The main results of this work have been derived with the intention to ease these difficulties: After investigating duality relations for convex optimization problems with supply/demand and prices being treated as parameters, a stability criterion is stated and proves subdifferentiability of the value function. This criterion is employed for proving the existence of bilinear functions, which minorize/majorize the integrand. Additionally, these minorants/majorants support the integrand on generalized barycenters of simplicial faces of specially shaped polytopes and amount to an approach which is denoted barycentric approximation scheme.

A modern, up-to-date introduction to optimization theory andmethods This authoritative book serves as an introductory text tooptimization at the senior undergraduate and beginning graduatelevels. With consistently accessible and elementary treatment ofall topics, An Introduction to Optimization, Second Edition helpsstudents build a solid working knowledge of the field, includingunconstrained optimization, linear programming, and constrainedoptimization. Supplemented with more than one hundred tables and illustrations,an extensive bibliography, and numerous worked examples toillustrate both theory and algorithms, this book alsoprovides: * A review of the required mathematical background material * A mathematical discussion at a level accessible to MBA andbusiness students * A treatment of both linear and nonlinear programming * An introduction to recent developments, including neuralnetworks, genetic algorithms, and interior-point methods * A chapter on the use of descent algorithms for the training offeedforward neural networks * Exercise problems after every chapter, many new to thisedition * MATLAB(r) exercises and examples * Accompanying Instructor's Solutions Manual available onrequest An Introduction to Optimization, Second Edition helps studentsprepare for the advanced topics and technological developments thatlie ahead. It is also a useful book for researchers andprofessionals in mathematics, electrical engineering, economics,statistics, and business. An Instructor's Manual presenting detailed solutions to all theproblems in the book is available from the Wiley editorialdepartment.

This book is based on the lecture notes of the author delivered to the students at the Institute of Science, Banaras Hindu University, India. It covers simplex, revised simplex, two-phase method, duality, dual simplex, complementary slackness, transportation and assignment problems with good number of examples, clear proofs, MATLAB codes and homework problems. The book will be useful for both students and practitioners.

While optimality conditions for optimal control problems with state constraints have been extensively investigated in the literature the results pertaining to numerical methods are relatively scarce. This book fills the gap by providing a family of new methods. Among others, a novel convergence analysis of optimal control algorithms is introduced. The analysis refers to the topology of relaxed controls only to a limited degree and makes little use of Lagrange multipliers corresponding to state constraints. This approach enables the author to provide global convergence analysis of first order and superlinearly convergent second order methods. Further, the implementation aspects of the methods developed in the book are presented and discussed. The results concerning ordinary differential equations are then extended to control problems described by differential-algebraic equations in a comprehensive way for the first time in the literature.

Math 5593 Linear Programming Lecture NotesBy Alexander Engau

Disk contains: linear programming code SMPX.

Optimization problems involving stochastic models occur in almost all areas of science and engineering, such as telecommunications, medicine, and finance. Their existence compels a need for rigorous ways of formulating, analyzing, and solving such problems. This book focuses on optimization problems involving uncertain parameters and covers the theoretical foundations and recent advances in areas where stochastic models are available. In Lectures on Stochastic Programming: Modeling and Theory, Second Edition, the authors introduce new material to reflect recent developments in stochastic programming, including: an analytical description of the tangent and normal cones of chance constrained sets; analysis of optimality conditions applied to nonconvex problems; a discussion of the stochastic dual dynamic programming method; an extended discussion of law invariant coherent risk measures and their Kusuoka representations; and in-depth analysis of dynamic risk measures and concepts of time consistency, including several new results.