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### Linear Optimization Bertsimas Solution

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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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Introduction To Linear Optimization Solution Bertsimas Pdf Introduction To Linear Optimization Solution To eliminate the absolute values introduce  $z+1, z. -1, z. +2, z. -2, x. +2, x. -2$  such that  $|z_1| = z+1+z. -1$  (51)  $|z_2| = z+2+z. -2$  (52)  $|x_2| = x+2+x. -2$  (53) and our linear program becomes Minimize  $(2x_1+3(z+1+z.$

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b) Optimal basis: From linear optimization theory [32], we know that there exists at least one basic optimal solution  $x^*$  to this optimization problem which has  $n$  binding constraints 2 .

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Linear optimization (or linear programming, LP) is the fundamental branch of optimization, with applications to many areas including life sciences, computer science, defense, nance, telecommuni- cations, transportation, etc. Other types of optimization typically use LP as the underlying model.

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