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Solution Manual For:  
Introduction to Linear Optimization  
by Dimitris Bertsimas & John N. Tsitsiklis

John L. Weatherwax\*

November 22, 2007

## 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

$$f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y). \quad (1)$$

Since  $f(\cdot)$  is concave we also have that

$$f(\lambda x + (1 - \lambda)y) \geq \lambda f(x) + (1 - \lambda)f(y). \quad (2)$$

Combining these two expressions we have that  $f$  must satisfy each with equality or

$$f(\lambda x + (1 - \lambda)y) = \lambda f(x) + (1 - \lambda)f(y). \quad (3)$$

This implies that  $f$  must be linear and the expression given in the book holds.

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# Introduction To Linear Optimization Solution

**Siddappa N.Byrareddy**



## **Introduction To Linear Optimization Solution:**

The book delves into Introduction To Linear Optimization Solution. Introduction To Linear Optimization Solution is a crucial topic that needs to be grasped by everyone, ranging from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Introduction To Linear Optimization Solution, encompassing both the fundamentals and more intricate discussions.

1. The book is structured into several chapters, namely:
    - Chapter 1: Introduction to Introduction To Linear Optimization Solution
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  3. In chapter 2, the author will delve into the foundational concepts of Introduction To Linear Optimization Solution. The second chapter will elucidate the essential principles that need to be understood to grasp Introduction To Linear Optimization Solution in its entirety.
  4. In chapter 3, the author will examine the practical applications of Introduction To Linear Optimization Solution in daily life. The third chapter will showcase real-world examples of how Introduction To Linear Optimization Solution can be effectively utilized in everyday scenarios.
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  6. In chapter 5, the author will draw a conclusion about Introduction To Linear Optimization Solution. This chapter will summarize the key points that have been discussed throughout the book.
- This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. This book is highly recommended for anyone seeking to gain a comprehensive understanding of Introduction To Linear Optimization Solution.

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