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In my view, Introduction to Linear Optimization is at the top of the list. Bertsimas and Tsitsiklis have

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written a comprehensive treatise, offering an easy-to-understand presentation of linear programming and related topics, including network-flow programming and discrete optimization."

Textbook: Introduction to Linear Optimization

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

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

Math 464 [CAPS] | Linear Optimization

Bertsimas has coauthored more than 200 scientific papers and the following books: Introduction to Linear Optimization (with J. Tsitsiklis, Athena Scientific and Dynamic Ideas, 2008); Data, Models, and Decisions (with R. Freund, Dynamic Ideas, 2004); Optimization over Integers (with R. Weismantel, Dynamic Ideas, 2005); and The Analytics Edge (with A. O'Hair and W. Pulleyblank, Dynamic Ideas, 2016).

Dimitris Bertsimas | MIT Sloan

Course text: Introduction to Linear Optimization by Dimitris Bertsimas and John N. Tsitsiklis, Athena Scientific 1997. Syllabus: We plan to study topics from the following chapters in the text book: 1. Introduction 2. Geometry of Linear Programming 3. The Simplex Method 4. Duality Theory 5. Sensitivity Analysis 7. Complexity and the Ellipsoid Method 8.

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Dimitris Bertsimas | MIT Sloan Executive Education

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Theory of Discrete Optimization Blekherman, Grigoriy, Parrilo, Pablo A., and Thomas, Rekha R., editors, Semidefinite Optimization and Convex Algebraic Geometry Delfour, M. C., Introduction to Optimization and Semidifferential Calculus Ulbrich, Michael, Semismooth Newton Methods for Variational Inequalities and Constrained Optimization

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A Tutorial on Linear Algebra by Professor C. T. Abdallah; Linear Algebra Review by Professor Fernando Paganini, UCLA. These notes contains the minimum amount of linear algebra that is required for this course. Historical References; Biography of George Dantzig inventor of the Simplex method of linear programming problems.

ESE504-402 : Introduction to Optimization Theory

This course is an introduction to linear optimization and its extensions emphasizing the underlying mathematical structures, geometrical ideas, algorithms and solutions of practical problems.

Introduction to Mathematical Programming | Electrical ...

Introduction to Linear Optimization, 1997 (with D. Bertsimas) Neuro-dynamic Programming , 1996 (with D. Bertsekas) Parallel and Distributed Computation: Numerical Methods , 1989 (with D. Bertsekas) [download]

John N. Tsitsiklis

Biography. Bertsimas received a Diploma in Electrical Engineering from the National Technical University of Athens, Greece, in 1985 and an MS and PhD in Operations Research at the Massachusetts Institute of Technology in 1987 and 1988 respectively. Since 1988, he has been with the MIT faculty. His research interests include optimization, machine learning and applied probability and their ...

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The table below contains problem set assignments and due dates. Problems are from the course textbook, [BT] = Bertsimas, Dimitris, and John Tsitsiklis. Introduction to Linear Optimization. Belmont, MA: Athena Scientific, 1997. ISBN: 9781886529199.

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