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1.1 Linear programming Consider the problem P. P: maximize  $x_1 + x_2$  subject to  $x_1 + 2x_2 \leq 6$   $x_1 - x_2 \leq 3$   $x_1, x_2 \geq 0$  This is a completely linear problems - the objective function and all constraints are linear. In matrix/vector notation we can write a typical linear program (LP) as P: maximize  $c^T x$  s.t.  $Ax \leq b$ ,  $x \geq 0$ ,  
1.2 Optimization under ...

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and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization.

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Vanderbei is the author of a textbook on linear programming and a software package for nonlinear programming called LOQO. Purple America [ edit ] Vanderbei received widespread attention for something that was only intended to be an exercise for the freshman computer programming course.

## **Robert J. Vanderbei - Wikipedia**

An Introduction to Linear Programming 1.1 The Basic Linear Programming Problem Formulation 1. Express each LP below in matrix inequality form. Then solve the LP using Maple provided it is feasible and bounded. (a) maximize  $z = 6x_1 + 4x_2$  subject to  $2x_1 + 3x_2 \leq 9$   $x_1 \geq 4$   $x_2 \leq 6$   $x_1, x_2 \geq 0$ , Thesecond constraint mayberewrittenas  $-x_1 \dots$

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