LINEAR PROGRAMMING

- output is proportional to input
- linear equation : algebraic equation in which terms are constant or the product of a constant and a single variable as multiplying
  - they can't be constant

single variable (first power)

x^1 — linear

x^2 — quadratic

Represented by — $ax + by = c$ (a, b, c — constant) (x, y — unknown)
System of linear equation

- Linear equation (one or 2 variable)
- a system of linear equation is the common point (ordered pair)
- $a, b \neq 0$ (must not be equal to 0, any solver)
  - standard equation ($ax + by = c$)

ex: $ax + by = 5$

$3x + 2y = 5$

$0 + 2 = 5$

$0 \neq 5$

- (proceed as variable) ex: $ax + by = c$

$3x + 2y = 5$

$0 + 2y = 5$

$2y = 5 =$

- $L_1 =$ first linear
- $L_2 =$ second linear

Types of system of linear equation:
a. inconsistent, consistent & dependent

graph: (no solution)

1. inconsistent

- solution in empty set
- consists of 2 parallel lines
- determined using ratio test

Linear Programming Lecture Notes

Jiyuan Zhang

Linear Programming Lecture Notes:

On Round-Off Errors in Linear Programming H. Müller-Merbach,2012-12-06 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 **Computer Sciences 525** Olvi L. Mangasarian,1978 Encyclopedia of Microcomputers Allen Kent,James G. Williams,1992-05-27 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 Multicriteria Analysis Joao Climaco,2012-12-06 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 **Math 5593 Linear Programming Lecture Notes** Alexander Engau,2014-11-25 Math 5593 Linear Programming Lecture NotesBy Alexander Engau **Vector Optimization and Monotone Operators**

via Convex Duality Sorin-Mihai Grad,2014-09-03 This book investigates several duality approaches for vector optimization problems while also comparing them Special attention is paid to duality for linear vector optimization problems for which a vector dual that avoids the shortcomings of the classical ones is proposed Moreover the book addresses different efficiency concepts for vector optimization problems Among the problems that appear when the framework is generalized by considering set valued functions an increasing interest is generated by those involving monotone operators especially now that new methods for approaching them by means of convex analysis have been developed Following this path the book provides several results on different properties of sums of monotone operators   **Research in Stochastic Programming** John R. Birge,2001   **Data Mining** Yong Yin,Ikou Kaku,Jiafu Tang,JianMing Zhu,2011-03-16 Data Mining introduces in clear and simple ways how to use existing data mining methods to obtain effective solutions for a variety of management and engineering design problems Data Mining is organised into two parts the first provides a focused introduction to data mining and the second goes into greater depth on subjects such as customer analysis It covers almost all managerial activities of a company including supply chain design product development manufacturing system design product quality control and preservation of privacy Incorporating recent developments of data mining that have made it possible to deal with management and engineering design problems with greater efficiency and efficacy Data Mining presents a number of state of the art topics It will be an informative source of information for researchers but will also be a useful reference work for industrial and managerial practitioners   **The American Mathematical Monthly** ,1980   **Encyclopedia of Optimization** Christodoulos A. Floudas,Panos M. Pardalos,2008-09-04 The goal of the Encyclopedia of Optimization is to introduce the reader to a complete set of topics that show the spectrum of research the richness of ideas and the breadth of applications that has come from this field The second edition builds on the success of the former edition with more than 150 completely new entries designed to ensure that the reference addresses recent areas where optimization theories and techniques have advanced Particularly heavy attention resulted in health science and transportation with entries such as Algorithms for Genomics Optimization and Radiotherapy Treatment Design and Crew Scheduling   *Finite Algorithms in Optimization and Data Analysis* M. R. Osborne,1985-12-23 The significance and originality of this book derive from its novel approach to those optimization problems in which an active set strategy leads to a finite algorithm such as linear and quadratic programming or l1 and l approximations   *Linear Programming* Bruce R. Feiring,1986-04 Linear Programming is a well written introduction to the techniques and applications of linear programming It clearly shows readers how to model solve and interpret appropriate linear programming problems Feiring has presented several carefully chosen examples which provide a foundation for mathematical modelling and demonstrate the wide scope of the techniques He subsequently develops an understanding of the Simplex Method and Sensitivity Analysis and includes a discussion of computer codes for linear programming This book should encourage the spread of linear programming techniques throughout the social sciences

and since it has been developed from Feiring s own class notes it is ideal for students particularly those with a limited background in quantitative methods **Applications of Secure Multiparty Computation** Peeter Laud,Liina Kamm,2015-07-15 We generate and gather a lot of data about ourselves and others some of it highly confidential The collection storage and use of this data is strictly regulated by laws but restricting the use of data often limits the benefits which could be obtained from its analysis Secure multi party computation SMC a cryptographic technology makes it possible to execute specific programs on confidential data while ensuring that no other sensitive information from the data is leaked SMC has been the subject of academic study for more than 30 years but first attempts to use it for actual computations in the early 2000s although theoretically efficient were initially not practicable However improvements in the situation have made possible the secure solving of even relatively large computational tasks This book describes how many different computational tasks can be solved securely yet efficiently It describes how protocols can be combined to larger applications and how the security efficiency trade offs of different components of an SMC application should be chosen Many of the results described in this book were achieved as part of the project Usable and Efficient Secure Multi party Computation UaESMC which was funded by the European Commission The book will be of interest to all those whose work involves the secure analysis of confidential data *Computer Solution of Linear Programs* John Lawrence Nazareth,1987 This self contained book provides a systematic account of the main algorithms derived from the simplex method and the means by which they may be organized into effective procedures for solving practical linear programming problems on a computer The book begins by characterizing the problem and the method used to solve it going on to deal with the practicalities of the subject emphasizing concerns of implementation The final section of the book discusses the basic principles of optimization duality decomposition and homotopy In conjunction with the simplex method they each lead to other key algorithms of linear programming The author s approach is distinguished by his detailed exploration of ideas and issues that center on the need to structure data suitably and to organize calculations in an efficient and numerically stable manner Unlike many liner programming texts the author s overall perspective is grounded in nonlinear programming rather than combinatorics

Optimization Theory and Its Application Lou Caccetta,2001 **New Technical Books** New York Public Library,1977 **MCDM** Milan Zeleny,1984 **Bibliographie der Wirtschaftswissenschaften** ,1997 *Extensions of Linear Programming* F.A. Lootsma,Delft University of Technology. Faculty of Technical Mathematics and Informatics,1990

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