Panik

Linear Programming: Mathematics, Theory and Algorithms

provides an in-depth look at simplex based as well as the more recent interior point techniques for solving linear programming problems. Starting with a review of the mathematical underpinnings of these approaches, the text provides details of the primal and dual simplex methods with the primal-dual, composite, and steepest edge simplex algorithms. This then is followed by a discussion of interior point techniques, including projective and affine potential reduction, primal and dual affine scaling, and path following algorithms. Also covered is the theory and solution of the linear complementarity problem using both the complementary pivot algorithm and interior point routines. A feature of the book is its early and extensive development and use of duality theory. The book is written for students in the areas of mathematics, economics, engineering and management science, and professionals who need a sound foundation in the important and dynamic discipline of linear programming.

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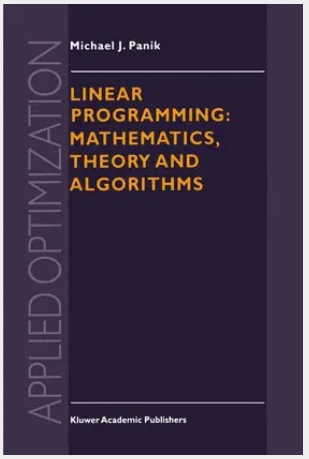

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