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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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# Solution Manual For Introduction To Linear Optimization

**Mokhtar S. Bazaraa, John J. Jarvis, Hanif D. Sherali**

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

*Principles and Practice of Constraint Programming - CP'99* Joxan Jaffar, 2004-06-02 This book constitutes the refereed proceedings of the 5th International Conference on Principles and Practice of Constraint Programmingm CP 99 held in Alexandria Virginia USA in October 1999 The 30 revised full papers presented together with three invited papers and eight posters were carefully reviewed and selected for inclusion in the book from a total of 97 papers submitted All current aspects of constraint programming and applications in various areas are addressed

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