
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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web the gentoo penguin is on average 5 kilograms in weight and 80 centimeters in height but can range from 8 5 kg to 4 5 kg and 51 to 91 cm they have very large male reproductive organs and are also the fastest at swimming underwater among the penguins reaching speeds of 36 kilometers per hour

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web oct 18 2023 penguin any of 18 21 species of flightless marine birds of the southern hemisphere the majority of species live not in antarctica but rather between latitudes 45 and 60 s where they breed on islands a few inhabit temperate regions and one the galapagos penguin spheniscus mendiculus lives at the equator

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