Linear Program Solver

Paul R. Thie,Gerard E. Keough

Linear and Integer Optimization Gerard Sierksma,Yori Zwols,2015-05-01 Presenting a strong and clear relationship between theory and practice, Linear and Integer Optimization: Theory and Practice is divided into two main parts. The first covers the theory of linear and integer optimization, including both basic and advanced topics. Dantzig's simplex algorithm, duality, sensitivity analysis, integer optimization models

ALPS: A Linear Program Solver Donald Cyril Ferencz,1991

Modeling and Solving Linear Programming with R Jose M. Sallan,Oriol Lordan,Vicenc Fernandez,2015-09-09 Linear programming is one of the most extensively used techniques in the toolbox of quantitative methods of optimization. One of the reasons of the popularity of linear programming is that it allows to model a large variety of situations with a simple framework. Furthermore, a linear program is relatively easy to solve. The simplex method allows to solve most linear programs efficiently, and the Karmarkar interior-point method allows a more efficient solving of some kinds of linear programming. The power of linear programming is greatly enhanced when came the opportunity of solving integer and mixed integer linear programming. In these models all or some of the decision variables are integers, respectively. In this book we provide a brief introduction to linear programming, together with a set of exercises that introduce some applications of linear programming. We will also provide an introduction to solve linear programming in R. For each problem a possible solution through linear programming is introduced, together with the code to solve it in R and its numerical solution.

An Introduction to Linear Programming and Game Theory Paul R. Thie,Gerard E. Keough,2011-09-15 Praise for the Second Edition: This is quite a well-done book: very tightly organized,better-than-average exposition, and numerous examples,illustrations, and applications. —Mathematical Reviews of the American MathematicalSociety An Introduction to Linear Programming and Game Theory, ThirdEdition presents a rigorous, yet accessible, introduction tothe theoretical concepts and computational techniques of linearprogramming and game theory. Now with more extensive modelingexercises and detailed integer programming examples, this bookuniquely illustrates how mathematics can be used in real-worldapplications in the social, life, and managerial sciences,providing readers with the opportunity to develop and apply theiranalytical abilities when solving realistic problems. This Third Edition addresses various new topics and improvementsin the field of mathematical programming, and it also presents twosoftware programs, LP Assistant and the

Solver add-in for MicrosoftOffice Excel, for solving linear programming problems. LPAssistant, developed by coauthor Gerard Keough, allows readers toperform the basic steps of the algorithms provided in the book andis freely available via the book's related Web site. The use of thesensitivity analysis report and integer programming algorithm fromthe Solver add-in for Microsoft Office Excel is introduced soreaders can solve the book's linear and integer programmingproblems. A detailed appendix contains instructions for the use ofboth applications. Additional features of the Third Edition include: A discussion of sensitivity analysis for the two-variableproblem, along with new examples demonstrating integer programming,non-linear programming, and make vs. buy models Revised proofs and a discussion on the relevance and solution ofthe dual problem A section on developing an example in Data EnvelopmentAnalysis An outline of the proof of John Nash's theorem on the existenceof equilibrium strategy pairs for non-cooperative, non-zero-sumgames Providing a complete mathematical development of all presentedconcepts and examples, Introduction to Linear Programming andGame Theory, Third Edition is an ideal text for linearprogramming and mathematical modeling courses at theupper-undergraduate and graduate levels. It also serves as avaluable reference for professionals who use game theory inbusiness, economics, and management science.

Alps National Aeronautics and Space Administration (NASA),2018-06-30 ALPS is a computer program which can be used to solve general linear program (optimization) problems. ALPS was designed for those who have minimal linear programming (LP) knowledge and features a menu-driven scheme to guide the user through the process of creating and solving LP formulations. Once created, the problems can be edited and stored in standard DOS ASCII files to provide portability to various word processors or even other linear programming packages. Unlike many math-oriented LP solvers, ALPS contains an LP parser that reads through the LP formulation and reports several types of errors to the user. ALPS provides a large amount of solution data which is often useful in problem solving. In addition to pure linear programs, ALPS can solve for integer, mixed integer, and binary type problems. Pure linear programs are solved with the revised simplex method. Integer or mixed integer programs are solved initially with the revised simplex, and the completed using the branch-and-bound technique. Binary programs are solved with the method of implicit enumeration. This manual describes how to use ALPS to create, edit, and solve linear programming problems. Instructions for installing ALPS on a PC compatible computer are included in the appendices along with a general introduction to linear programming. A programmers guide is also included for assistance in modifying and maintaining the program. Ferencz, Donald C. and Viterna, Larry A. Glenn Research Center RTOP 474-12-10...

An Illustrated Guide to Linear Programming Saul I. Gass,2013-04-09 Entertaining, nontechnical introduction covers basic concepts of linear programming and its relationship to operations research; geometric interpretation and problem solving, solution techniques, network problems, much more. Only high-school algebra needed.

Optimization Using Linear Programming A. J. Metei,Veena Jain,2019-03-21 Designed for engineers, mathematicians, computer scientists, financial analysts, and anyone interested in using numerical linear algebra, matrix theory, and game theory concepts to maximize efficiency in solving applied problems. The book emphasizes the solution of various types of linear programming problems by using different types of software, but includes the necessary definitions and theorems to master theoretical aspects of the topics presented. Features: Emphasizes the solution of various types of linear programming problems by using different kinds of software, e.g., MS-Excel, solutions of LPPs by Mathematica, MATLAB, WinQSB, and LINDO Provides definitions, theorems, and procedures for solving problems and all cases related to various linear programming topics Includes numerous application examples and exercises, e.g., transportation, assignment, and maximization Presents numerous topics that can be used to solve problems involving systems of linear equations, matrices, vectors, game theory, simplex method, and more.

Linear Programming Computation Ping-Qi PAN,2023-01-01 This monograph represents a historic breakthrough in the field of linear programming (LP)since George Dantzig first discovered the simplex method in 1947. Being both thoughtful and informative, it focuses on reflecting and promoting the state of the art by highlighting new achievements in LP. This new edition is organized in two volumes. The first volume addresses foundations of LP, including the geometry of feasible region, the simplex method and its implementation, duality and the dual simplex method, the primal-dual simplex method, sensitivity analysis and parametric LP, the generalized simplex method, the decomposition method, the interior-point method and integer LP method. The second volume mainly introduces contributions of the author himself, such as efficient primal/dual pivot rules, primal/dual Phase-I methods, reduced/D-reduced simplex methods, the generalized reduced simplex method, primal/dual deficient-basis methods, primal/dual face methods, a new decomposition principle, etc. Many important improvements were made in this edition. The first volume includes new results, such as the mixed two-phase simplex algorithm, dual elimination, fresh pricing scheme for reduced cost, bilevel LP models and intercepting of optimal solution set. In particular, the chapter Integer LP Method was rewritten with great gains of the objective cutting for new ILP solvers {\it controlled-cutting/branch} methods, as well as with an

attractive implementation of the controlled-branch method. In the second volume, the `simplex feasible-point algorithm' was rewritten, and removed from the chapter Pivotal Interior-Point Method to form an independent chapter with the new title `Simplex Interior-Point Method', as it represents a class of efficient interior-point algorithms transformed from traditional simplex algorithms. The title of the original chapter was then changed to `Facial Interior-Point Method', as the remaining algorithms represent another class of efficient interior-point algorithms transformed from normal interior-point algorithms. Without exploiting sparsity, the original primal/dual face methods were implemented using Cholesky factorization. In order to deal with sparse computation, two new chapters discussing LU factorization were added to the second volume. The most exciting improvement came from the rediscovery of the reduced simplex method. In the first edition, the derivation of its prototype was presented in a chapter with the same title, and then converted into the so-called `improved' version in another chapter. Fortunately, the author recently found a quite concise new derivation, so he can now introduce the distinctive fresh simplex method in a single chapter. It is exciting that the reduced simplex method can be expected to be the best LP solver ever. With a focus on computation, the current edition contains many novel ideas, theories and methods, supported by solid numerical results. Being clear and succinct, its content reveals in a fresh manner, from simple to profound. In particular, a larger number of examples were worked out to demonstrate algorithms. This book is a rare work in LP and an indispensable tool for undergraduate and graduate students, teachers, practitioners, and researchers in LP and related fields.

Julia Programming for Operations Research Changhyun Kwon,2019-03-03 Last Updated: December 2020 Based on Julia v1.3+ and JuMP v0.21+ The main motivation of writing this book was to help the author himself. He is a professor in the field of operations research, and his daily activities involve building models of mathematical optimization, developing algorithms for solving the problems, implementing those algorithms using computer programming languages, experimenting with data, etc. Three languages are involved: human language, mathematical language, and computer language. His team of students need to go over three different languages, which requires translation among the three languages. As this book was written to teach his research group how to translate, this book will also be useful for anyone who needs to learn how to translate in a similar situation. The Julia Language is as fast as C, as convenient as MATLAB, and as general as Python with a flexible algebraic modeling language for mathematical optimization problems. With the great support from Julia developers, especially the developers of the JuMP—Julia for Mathematical Programming—package, Julia makes a

perfect tool for students and professionals in operations research and related areas such as industrial engineering, management science, transportation engineering, economics, and regional science. For more information, visit: http://www.chkwon.net/julia

Integer Linear Programming in Computational and Systems Biology Dan Gusfield,2019-06-13 This hands-on tutorial text for non-experts demonstrates biological applications of a versatile modeling and optimization technique.

Strategic Allocation of Resources Using Linear Programming Model with Parametric Analysis: in MATLAB and Excel Solver Dinesh Gupta,2014-05-27 Since the late 1940s, linear programming models have been used for many different purposes. Airline companies apply these models to optimize their use of planes and staff. NASA has been using them for many years to optimize their use of limited resources. Oil companies use them to optimize their refinery operations. Small and medium-sized businesses use linear programming to solve a huge variety of problems, often involving resource allocation. In my study, a typical product-mix problem in a manufacturing system producing two products (each product consists of two sub-assemblies) is solved for its optimal solution through the use of the latest versions of MATLAB having the command simlp, which is very much like linprog. As analysts, we try to find a good enough solution for the decision maker to make a final decision. Our attempt is to give the mathematical description of the product-mix optimization problem and bring the problem into a form ready to call MATLAB's simlp command. The objective of this study is to find the best product mix that maximizes profit. The graph obtained using MATLAB commands, give the shaded area enclosed by the constraints called the feasible region, which is the set of points satisfying all the constraints. To find the optimal solution we look at the lines of equal profit to find the corner of the feasible region which yield the highest profit. This corner can be found out at the farthest line of equal profit, which still touches the feasible region. The most critical part is the sensitivity analysis, using Excel Solver, and Parametric Analysis, using computer software, which allows us to study the effect on optimal solution due to discrete and continuous change in parameters of the LP model including to identify bottlenecks. We have examined other options like product outsourcing, one-time cost, cross training of one operator, manufacturing of hypothetical third product on under-utilized machines and optimal sequencing of jobs on machines.

Advances in Optimization and Linear Programming Ivan Stanimirovi,2022-01-27 This new volume provides the information needed to understand the simplex method, the revised simplex method, dual simplex method, and more for solving linear programming problems. Following a logical

order, the book first gives a mathematical model of the linear problem programming and describes the usual assumptions under which the problem is solved. It gives a brief description of classic algorithms for solving linear programming problems as well as some theoretical results. It goes on to explain the definitions and solutions of linear programming problems, outlining the simplest geometric methods and showing how they can be implemented. Practical examples are included along the way. The book concludes with a discussion of multi-criteria decision-making methods. Advances in Optimization and Linear Programming is a highly useful guide to linear programming for professors and students in optimization and linear programming.

Linear Optimization Glenn Hurlbert,2009-11-09 The Subject A little explanation is in order for our choice of the title Linear Opti- 1 mization (and corresponding terminology) for what has traditionally been called Linear Programming.Theword programming in this context can be confusing and/or misleading to students. Linear programming problems are referred to as optimization problems but the general term linear p- gramming remains. This can cause people unfamiliar with the subject to think that it is about programming in the sense of writing computer code. It isn't. This workbook is about the beautiful mathematics underlying the ideas of optimizing linear functions subject to linear constraints and the algorithms to solve such problems. In particular, much of what we d- cuss is the mathematics of Simplex Algorithm for solving such problems, developed by George Dantzig in the late 1940s. The word program in linear programming is a historical artifact. When Dantzig ?rstdevelopedthe Simplex Algorithm to solvewhat arenowcalled linear programming problems, his initial model was a class of resource - location problems to be solved for the U.S. Air Force. The decisions about theallocationswerecalled'Programs'bytheAirForce,andhencetheterm.

Elementary Linear Programming with Applications Bernard Kolman,Robert E. Beck,2014-05-10 Elementary Linear Programming with Applications presents a survey of the basic ideas in linear programming and related areas. It also provides students with some of the tools used in solving difficult problems which will prove useful in their professional career. The text is comprised of six chapters. The Prologue gives a brief survey of operations research and discusses the different steps in solving an operations research problem. Chapter 0 gives a quick review of the necessary linear algebra. Chapter 1 deals with the basic necessary geometric ideas in Rn. Chapter 2 introduces linear programming with examples of the problems to be considered, and presents the simplex method as an algorithm for solving linear programming problems. Chapter 3 covers further topics in linear programming, including duality theory and sensitivity analysis. Chapter 4 presents an introduction to

integer programming. Chapter 5 covers a few of the more important topics in network flows. Students of business, engineering, computer science, and mathematics will find the book very useful.

Applied Integer Programming Der-San Chen,Robert G. Batson,Yu Dang,2011-09-20 An accessible treatment of the modeling and solution of integer programming problems, featuring modern applications and software In order to fully comprehend the algorithms associated with integer programming, it is important to understand not only how algorithms work, but also why they work. Applied Integer Programming features a unique emphasis on this point, focusing on problem modeling and solution using commercial software. Taking an application-oriented approach, this book addresses the art and science of mathematical modeling related to the mixed integer programming (MIP) framework and discusses the algorithms and associated practices that enable those models to be solved most efficiently. The book begins with coverage of successful applications, systematic modeling procedures, typical model types, transformation of non-MIP models, combinatorial optimization problem models, and automatic preprocessing to obtain a better formulation. Subsequent chapters present algebraic and geometric basic concepts of linear programming theory and network flows needed for understanding integer programming. Finally, the book concludes with classical and modern solution approaches as well as the key components for building an integrated software system capable of solving large-scale integer programming and combinatorial optimization problems. Throughout the book, the authors demonstrate essential concepts through numerous examples and figures. Each new concept or algorithm is accompanied by a numerical example, and, where applicable, graphics are used to draw together diverse problems or approaches into a unified whole. In addition, features of solution approaches found in today's commercial software are identified throughout the book. Thoroughly classroom-tested, Applied Integer Programming is an excellent book for integer programming courses at the upper-undergraduate and graduate levels. It also serves as a well-organized reference for professionals, software developers, and analysts who work in the fields of applied mathematics, computer science, operations research, management science, and engineering and use integer-programming techniques to model and solve real-world optimization problems.

A novel method for solving the fully neutrosophic linear programming problems Mohamed Abdel-Basset,M. Gunasekaran,Mai Mohamed,Florentin Smarandache, The most widely used technique for solving and optimizing a real-life problem is linear programming (LP), due to its implicity and efficiency. However, in order to handle the impreciseness in the data, the neutrosophic set theory plays a vital role which makes a simulation of the decision-making process of humans by considering all aspects of

decision (i.e., agree, not sure and disagree).

Mixed Integer Nonlinear Programming Jon Lee,Sven Leyffer,2011-12-02 Many engineering, operations, and scientific applications include a mixture of discrete and continuous decision variables and nonlinear relationships involving the decision variables that have a pronounced effect on the set of feasible and optimal solutions. Mixed-integer nonlinear programming (MINLP) problems combine the numerical difficulties of handling nonlinear functions with the challenge of optimizing in the context of nonconvex functions and discrete variables. MINLP is one of the most flexible modeling paradigms available for optimization; but because its scope is so broad, in the most general cases it is hopelessly intractable. Nonetheless, an expanding body of researchers and practitioners — including chemical engineers, operations researchers, industrial engineers, mechanical engineers, economists, statisticians, computer scientists, operations managers, and mathematical programmers — are interested in solving large-scale MINLP instances.

Potential Function Methods for Approximately Solving Linear Programming Problems: Theory and Practice Daniel Bienstock,2013-03-17 Potential Function Methods For Approximately Solving Linear Programming Problems breaks new ground in linear programming theory. The book draws on the research developments in three broad areas: linear and integer programming, numerical analysis, and the computational architectures which enable speedy, high-level algorithm design. During the last ten years, a new body of research within the field of optimization research has emerged, which seeks to develop good approximation algorithms for classes of linear programming problems. This work both has roots in fundamental areas of mathematical programming and is also framed in the context of the modern theory of algorithms. The result of this work, in which Daniel Bienstock has been very much involved, has been a family of algorithms with solid theoretical foundations and with growing experimental success. This book will examine these algorithms, starting with some of the very earliest examples, and through the latest theoretical and computational developments.

The Simplex Method of Linear Programming F.A. Ficken,2015-05-05 Concise but detailed and thorough treatment discusses rudiments of simplex method for solving optimization problems. Sufficient material for students without a strong background in linear algebra; many and varied problems. 1961 edition.

Linear Programming Robert J Vanderbei,2013-07-16 This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows,

integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

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