

15.093 Optimization Methods

Assignment 2

Due October 4

Exercise 2.1 BT Exercise 3.17. This exercise will help you review the simplex method.

Exercise 2.2 BT Exercise 3.19. This exercise will help you improve your understanding of the simplex method.

Exercise 2.3 BT Exercise 3.31. This exercise will help your understanding of the geometry of the Simplex method.

Exercise 2.4 BT Exercise 4.2. This exercise will help you to review duality.

Exercise 2.5 BT Exercise 4.5. This exercise will help you to deepen your understanding on duality.

Exercise 2.6 Solve the enclosed case Filatoi Riuniti in the file Filatoioir.doc. This is a real case, where linear optimization has been applied in the real world.