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Designed primarily for economists and those interested in management economics who are not necessarily accomplished mathematicians, this text offers a clear, concise exposition of the relationship of linear programming to standard economic analysis. The research and writing were supported by The RAND Corporation in the late 1950s. Linear programming has been one of the most important postwar developments in economic theory, but until publication of the present volume, no text offered a comprehensive treatment of the many facets of the relationship of linear programming to traditional economic theory. This book was the first to provide a wide-ranging survey of such important aspects of the topic as the interrelations between the celebrated von Neumann theory of games and linear programming, and the relationship between game theory and the traditional economic theories of duopoly and bilateral monopoly. Modern economists will especially appreciate the treatment of the connection between linear programming and modern welfare economics and the insights that linear programming gives into the determinateness of Walrasian equilibrium. The book also offers an excellent introduction to the important Leontief theory of input-output as well as extensive treatment of the problems of dynamic linear programming. Successfully used for three decades in graduate economics courses, this book stresses practical problems and specifies important concrete applications.

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Linear Programming and Resource Allocation Modeling Michael J. Panik, 2018-11-06 Guides in the application of linear programming to firm decision making, with the goal of giving decision-makers a better understanding of methods at their disposal Useful as a main resource or as a supplement in an economics or management science course, this comprehensive book addresses the deficiencies of other texts when it comes to covering linear programming theory—especially where data

envelopment analysis (DEA) is concerned—and provides the foundation for the development of DEA. Linear Programming and Resource Allocation Modeling begins by introducing primal and dual problems via an optimum product mix problem, and reviews the rudiments of vector and matrix operations. It then goes on to cover: the canonical and standard forms of a linear programming problem; the computational aspects of linear programming; variations of the standard simplex theme; duality theory; single- and multiple- process production functions; sensitivity analysis of the optimal solution; structural changes; and parametric programming. The primal and dual problems are then reformulated and re-examined in the context of Lagrangian saddle points, and a host of duality and complementary slackness theorems are offered. The book also covers primal and dual quadratic programs, the complementary pivot method, primal and dual linear fractional functional programs, and (matrix) game theory solutions via linear programming, and data envelopment analysis (DEA). This book: Appeals to those wishing to solve linear optimization problems in areas such as economics, business administration and management, agriculture and energy, strategic planning, public decision making, and health care Fills the need for a linear programming applications component in a management science or economics course Provides a complete treatment of linear programming as applied to activity selection and usage Contains many detailed example problems as well as textual and graphical explanations Linear Programming and Resource Allocation Modeling is an excellent resource for professionals looking to solve linear optimization problems, and advanced undergraduate to beginning graduate level management science or economics students.

Linear Programming and Its Applications James K. Strayer, 2012-12-06 Linear Programming and Its Applications is intended for a first course in linear programming, preferably in the sophomore or junior year of the typical undergraduate curriculum. The emphasis throughout the book is on linear programming skills via the algorithmic solution of small-scale problems, both in the general sense and in the specific applications where these problems naturally occur. The book arose from lecture notes prepared during the years 1985-1987 while I was a graduate assistant in the Department of Mathematics at The Pennsylvania State University. I used a preliminary draft in a Methods of Management Science class in the spring semester of 1988 at Lock Haven University. Having been extensively tried and tested in the classroom at various stages of its development, the book reflects many modifications either suggested directly by students or deemed appropriate from responses by students in the classroom setting. My primary aim in writing the book was to address common errors and difficulties as clearly and effectively as I could.

Linear Programming and Economic Analysis Robert Dorfman, Paul Anthony Samuelson, Robert M. Solow, 1987-01-01 Designed primarily for economists and those interested in management economics who are not necessarily accomplished mathematicians, this text offers a clear, concise exposition of the relationship of linear programming to standard economic analysis. The research and writing were supported by The RAND Corporation in the late 1950s. Linear programming has been one of the most important postwar developments in economic theory, but until publication of the present volume, no

text offered a comprehensive treatment of the many facets of the relationship of linear programming to traditional economic theory. This book was the first to provide a wide-ranging survey of such important aspects of the topic as the interrelations between the celebrated von Neumann theory of games and linear programming, and the relationship between game theory and the traditional economic theories of duopoly and bilateral monopoly. Modern economists will especially appreciate the treatment of the connection between linear programming and modern welfare economics and the insights that linear programming gives into the determinateness of Walrasian equilibrium. The book also offers an excellent introduction to the important Leontief theory of input-output as well as extensive treatment of the problems of dynamic linear programming. Successfully used for three decades in graduate economics courses, this book stresses practical problems and specifies important concrete applications.

Linear Programming and Extensions George Dantzig, 2016-08-10 In real-world problems related to finance, business, and management, mathematicians and economists frequently encounter optimization problems. In this classic book, George Dantzig looks at a wealth of examples and develops linear programming methods for their solutions. He begins by introducing the basic theory of linear inequalities and describes the powerful simplex method used to solve them. Treatments of the price concept, the transportation problem, and matrix methods are also given, and key mathematical concepts such as the properties of convex sets and linear vector spaces are covered. George Dantzig is properly acclaimed as the father of linear programming. Linear programming is a mathematical technique used to optimize a situation. It can be used to minimize traffic congestion or to maximize the scheduling of airline flights. He formulated its basic theoretical model and discovered its underlying computational algorithm, the simplex method, in a pathbreaking memorandum published by the United States Air Force in early 1948. *Linear Programming and Extensions* provides an extraordinary account of the subsequent development of his subject, including research in mathematical theory, computation, economic analysis, and applications to industrial problems. Dantzig first achieved success as a statistics graduate student at the University of California, Berkeley. One day he arrived for a class after it had begun, and assumed the two problems on the board were assigned for homework. When he handed in the solutions, he apologized to his professor, Jerzy Neyman, for their being late but explained that he had found the problems harder than usual. About six weeks later, Neyman excitedly told Dantzig, I've just written an introduction to one of your papers. Read it so I can send it out right away for publication. Dantzig had no idea what he was talking about. He later learned that the homework problems had in fact been two famous unsolved problems in statistics.

Linear Programming Robert J Vanderbei, 2013-06-29 This book provides an introduction to optimization. It details constrained optimization, beginning with a substantial treatment of linear programming and proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Coverage underscores the purpose

of optimization: to solve practical problems on a computer. C programs that implement the major algorithms and JAVA tools are available online.

Applied Linear Programming Michael R. Greenberg, 2013-09-25 Applied Linear Programming for the Socioeconomic and Environmental Sciences discusses applications of linear and related programming to help in the transformation of the student or reader from book learning to computer use. The author reviews the theory, methods and applications of linear programming. The author also presents some programming codes that can be used in solving linear programming problems. He describes processes such as parametric programming, sensitivity analysis, and postoptimal analysis. The author lists five possible applications of linear programming, as follows: 1) estimates involving supply of and demand for services; 2) transport and schedule planning; 3) scale, technologies, and optimal site selection; (4) evaluation of impact of activities; and 5) evaluation of alternative options. The author cites a case study of solid-waste management in New Jersey that is common to other areas: availability of disposal sites, increasing amounts of garbage, and stricter environmental regulations. This book can be appreciated by environmentalist, sociologists, economists, civil engineers, and students and professors of advanced mathematics and linear programming.

Linear Programming 1 George B. Dantzig, Mukund N. Thapa, 2006-04-06 Encompassing all the major topics students will encounter in courses on the subject, the authors teach both the underlying mathematical foundations and how these ideas are implemented in practice. They illustrate all the concepts with both worked examples and plenty of exercises, and, in addition, provide software so that students can try out numerical methods and so hone their skills in interpreting the results. As a result, this will make an ideal textbook for all those coming to the subject for the first time. Authors' note: A problem recently found with the software is due to a bug in Formula One, the third party commercial software package that was used for the development of the interface. It occurs when the date, currency, etc. format is set to a non-United States version. Please try setting your computer date/currency option to the United States option. The new version of Formula One, when ready, will be posted on WWW.

Dynamic Programming of Economic Decisions Martin F. Bach, 2013-11-11 Dynamic Programming is the analysis of multistage decision in the sequential mode. It is now widely recognized as a tool of great versatility and power, and is applied to an increasing extent in all phases of economic analysis, operations research, technology, and also in mathematical theory itself. In economics and operations research its impact may someday rival that of linear programming. The importance of this field is made apparent through a growing number of publications. Foremost among these is the pioneering work of Bellman. It was he who originated the basic ideas, formulated the principle of optimality, recognized its power, coined the terminology, and developed many of the present applications. Since then mathematicians, statisticians, operations researchers, and economists have come in, laying more rigorous foundations [KARLIN, BLACKWELL], and developing in

depth such application as to the control of stochastic processes [HoWARD, JEWELL]. The field of inventory control has almost split off as an independent branch of Dynamic Programming on which a great deal of effort has been expended [ARRoW, KARLIN, SCARF], [WIDTIN], [WAGNER]. Dynamic Programming is also playing an increasing role in modern mathematical control theory [BELLMAN, Adaptive Control Processes (1961)]. Some of the most exciting work is going on in adaptive programming which is closely related to sequential statistical analysis, particularly in its Bayesian form. In this monograph the reader is introduced to the basic ideas of Dynamic Programming.

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 Mathematical Society An Introduction to Linear Programming and Game Theory, Third Edition presents a rigorous, yet accessible, introduction to the theoretical concepts and computational techniques of linear programming and game theory. Now with more extensive modeling exercises and detailed integer programming examples, this book uniquely illustrates how mathematics can be used in real-world applications in the social, life, and managerial sciences, providing readers with the opportunity to develop and apply their analytical abilities when solving realistic problems. This Third Edition addresses various new topics and improvements in the field of mathematical programming, and it also presents two software programs, LP Assistant and the Solver add-in for Microsoft Office Excel, for solving linear programming problems. LP Assistant, developed by coauthor Gerard Keough, allows readers to perform the basic steps of the algorithms provided in the book and is freely available via the book's related Web site. The use of the sensitivity analysis report and integer programming algorithm from the Solver add-in for Microsoft Office Excel is introduced so readers can solve the book's linear and integer programming problems. A detailed appendix contains instructions for the use of both applications. Additional features of the Third Edition include: A discussion of sensitivity analysis for the two-variable problem, 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 of the dual problem A section on developing an example in Data Envelopment Analysis An outline of the proof of John Nash's theorem on the existence of equilibrium strategy pairs for non-cooperative, non-zero-sum games Providing a complete mathematical development of all presented concepts and examples, Introduction to Linear Programming and Game Theory, Third Edition is an ideal text for linear programming and mathematical modeling courses at the upper-undergraduate and graduate levels. It also serves as a valuable reference for professionals who use game theory in business, economics, and management science.

An Economic Interpretation of Linear Programming Quirino Paris, 2016 A tried and true manual for students and scholars of economists to understand linear programming.

An Introduction to Linear Programming A.. Charnes, W. W. Cooper, A.. Henderson, 1960

Mathematical Optimization and Economic Analysis Mikuláš Luptácik, 2009-10-03 Mathematical Optimization and Economic Analysis is a self-contained introduction to various optimization techniques used in economic modeling and analysis such as geometric, linear, and convex programming and data envelopment analysis. Through a systematic approach, this book demonstrates the usefulness of these mathematical tools in quantitative and qualitative economic analysis. The book presents specific examples to demonstrate each technique's advantages and applicability as well as numerous applications of these techniques to industrial economics, regulatory economics, trade policy, economic sustainability, production planning, and environmental policy. Key Features include: - A detailed presentation of both single-objective and multiobjective optimization; - An in-depth exposition of various applied optimization problems; - Implementation of optimization tools to improve the accuracy of various economic models; - Extensive resources suggested for further reading. This book is intended for graduate and postgraduate students studying quantitative economics, as well as economics researchers and applied mathematicians. Requirements include a basic knowledge of calculus and linear algebra, and a familiarity with economic modeling.

Linear Programming and Generalizations Eric V. Denardo, 2011-07-25 This book on constrained optimization is novel in that it fuses these themes: • use examples to introduce general ideas; • engage the student in spreadsheet computation; • survey the uses of constrained optimization; • investigate game theory and nonlinear optimization, • link the subject to economic reasoning, and • present the requisite mathematics. Blending these themes makes constrained optimization more accessible and more valuable. It stimulates the student's interest, quickens the learning process, reveals connections to several academic and professional fields, and deepens the student's grasp of the relevant mathematics. The book is designed for use in courses that focus on the applications of constrained optimization, in courses that emphasize the theory, and in courses that link the subject to economics.

Linear programming over an infinite horizon J.J.M. Evers, 2012-12-06

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