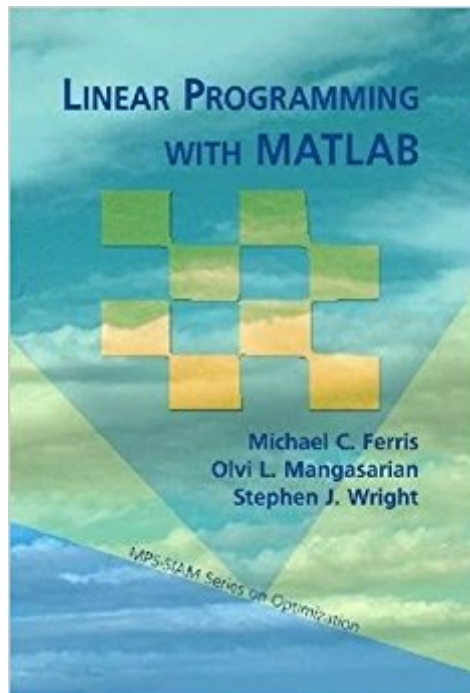




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Linear Programming With MATLAB (MPS-SIAM Series On Optimization)



Synopsis

This textbook provides a self-contained introduction to linear programming using MATLAB® software to elucidate the development of algorithms and theory. Early chapters cover linear algebra basics, the simplex method, duality, the solving of large linear problems, sensitivity analysis, and parametric linear programming. In later chapters, the authors discuss quadratic programming, linear complementarity, interior-point methods, and selected applications of linear programming to approximation and classification problems. Exercises are interwoven with the theory presented in each chapter, and two appendices provide additional information on linear algebra, convexity, nonlinear functions, and on available MATLAB commands, respectively. Readers can access MATLAB codes and associated mex files at a Web site maintained by the authors. Only a basic knowledge of linear algebra and calculus is required to understand this textbook, which is geared toward junior and senior-level undergraduate students, first-year graduate students, and researchers unfamiliar with linear programming.

Book Information

Series: MPS-SIAM Series on Optimization (Book 7)

Paperback: 280 pages

Publisher: Society for Industrial and Applied Mathematics; 1 edition (July 30, 2008)

Language: English

ISBN-10: 0898716438

ISBN-13: 978-0898716436

Product Dimensions: 6.8 x 0.6 x 9.7 inches

Shipping Weight: 1.1 pounds (View shipping rates and policies)

Average Customer Review: 1.6 out of 5 stars 3 customer reviews

Best Sellers Rank: #828,205 in Books (See Top 100 in Books) #128 in Books > Science & Math > Mathematics > Applied > Linear Programming #1135 in Books > Computers & Technology > Computer Science > AI & Machine Learning #5128 in Books > Computers & Technology > Programming > Languages & Tools

Customer Reviews

A self-contained introduction to linear programming using MATLAB® software to elucidate the development of algorithms and theory. Exercises are included in each chapter, and additional information is provided in two appendices and an accompanying Web site. Only a basic knowledge of linear algebra and calculus is required.

Michael C. Ferris is a Professor in the Computer Sciences Department at the University of Wisconsin-Madison. Olvi L. Mangasarian is John von Neumann Professor Emeritus of Mathematics and Computer Sciences at the University of Wisconsin-Madison. Stephen J. Wright is a Professor in the Computer Sciences Department at the University of Wisconsin-Madison.

This book was used for my LP course at the University of Wisconsin where the authors are in the department and it sucks. Ferris & co. are very unclear on both theory and practice. Their proofs are simply horrible. The examples are very unclear making it difficult to decipher how to solve LPs. The theorems/propositions/corollaries are not even complete mathematical statements lacking their final clause or conclusion. The in-book exercises are rarely complete questions leaving the reader to interpret, heavily, exactly what they are asking. Furthermore, they abuse notation like their lives depend on it, a theoretical mathematician--such as myself--is crying and slowly dying inside reading it merely by reading. Avoid this book like the plague if you can. This book cannot stand upon its own. It is weak in every aspect imaginable.

Not a good choice for learning graduate level LP

This book was used for a graduate course in LP. For that purpose it was very weak. It takes a practical view of LP and relates it to Matlab, just as the title suggests. I found its content more applicable to undergrads than grads. On the positive side, the book includes a large set of Matlab routines for manipulating LP tableaux. The support routines are great for solving problems quickly. I would not recommend this for graduate work. I like Bazaraa's treatment of this subject much better. This book might be OK for professional work if you need a practical intro.

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