

## Introduction To Optimization Solution Manual

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We can write  $h(x) = Qx - b$ , where  $b = [-4, -1]^T$  and  $Q = \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix}$  is positive definite. Hence, the solution is  $x^* = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$   $Q^{-1} b = \begin{bmatrix} 5 \\ -2 \end{bmatrix}$   $Q^{-1} b = \begin{bmatrix} 5 \\ -2 \end{bmatrix}$   $Q^{-1} b = \begin{bmatrix} 5 \\ -2 \end{bmatrix}$ . By part a, the algorithm is a fixed-step-size gradient algorithm for a problem with gradient  $h$ . The eigenvalues of  $Q$  are 1 and 5.

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An Introduction to Optimization, Second Edition helps students prepare for the advanced topics and technological developments that lie ahead. It is also a useful book for researchers and professionals in mathematics, electrical engineering, economics, statistics, and business. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

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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

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