Linear Programming
A Term, Section A01
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Week 6: Reading and Exercises

Reading

By Monday October 8th, please carefully read Chapter 21 on the Affine Scaling Method. We will mainly use a course handout to master this technique, but Chapter 21 explains why this algorithm works and gives a much better picture of the method in the context of modern optimization algorithms. In order to better understand this, you may want to skim Chapters 17 and 18 about the central path in nonlinear optimization. But I will not test you on Chapter 17 or 18.

Please also read the handout on the Affine Scaling Method (ASM).

Practice Exercises

- Try as many examples as you can find of small ASM optimization problems. Start with the ones in the handout. Complete Assignment 7. And feel free to ask me for more examples. When working by hand, seldom is it pleasant to go beyond two pivots.