

CONTENTS

Preface	xi
ONE: INTRODUCTION	1
1.1 The Linear Programming Problem	1
1.2 Linear Programming Modeling and Examples	7
1.3 Geometric Solution	18
1.4 The Requirement Space	22
1.5 Notation	27
Exercises	29
Notes and References	42
TWO: LINEAR ALGEBRA, CONVEX ANALYSIS, AND POLYHEDRAL SETS	45
2.1 Vectors	45
2.2 Matrices	51
2.3 Simultaneous Linear Equations	61
2.4 Convex Sets and Convex Functions	64
2.5 Polyhedral Sets and Polyhedral Cones	70
2.6 Extreme Points, Faces, Directions, and Extreme Directions of Polyhedral Sets: Geometric Insights	71
2.7 Representation of Polyhedral Sets	75
Exercises	82
Notes and References	90
THREE: THE SIMPLEX METHOD	91
3.1 Extreme Points and Optimality	91
3.2 Basic Feasible Solutions	94
3.3 Key to the Simplex Method	103
3.4 Geometric Motivation of the Simplex Method	104
3.5 Algebra of the Simplex Method	108
3.6 Termination: Optimality and Unboundedness	114
3.7 The Simplex Method	120
3.8 The Simplex Method in Tableau Format	125
3.9 Block Pivoting	134
Exercises	135
Notes and References	148
FOUR: STARTING SOLUTION AND CONVERGENCE	151
4.1 The Initial Basic Feasible Solution	151
4.2 The Two-Phase Method	154
4.3 The Big- M Method	165
4.4 How Big Should Big- M Be?	172
4.5 The Single Artificial Variable Technique	173
4.6 Degeneracy, Cycling, and Stalling	175
4.7 Validation of Cycling Prevention Rules	182
Exercises	187
Notes and References	198
FIVE: SPECIAL SIMPLEX IMPLEMENTATIONS AND OPTIMALITY CONDITIONS	201
5.1 The Revised Simplex Method	201
5.2 The Simplex Method for Bounded Variables	220

5.3	Farkas' Lemma via the Simplex Method	234
5.4	The Karush-Kuhn-Tucker Optimality Conditions	237
	Exercises	243
	Notes and References.....	256
SIX:	DUALITY AND SENSITIVITY ANALYSIS.....	259
6.1	Formulation of the Dual Problem	259
6.2	Primal-Dual Relationships	264
6.3	Economic Interpretation of the Dual.....	270
6.4	The Dual Simplex Method.....	277
6.5	The Primal-Dual Method	285
6.6	Finding an Initial Dual Feasible Solution: The Artificial Constraint Technique	293
6.7	Sensitivity Analysis	295
6.8	Parametric Analysis	312
	Exercises	319
	Notes and References.....	336
SEVEN:	THE DECOMPOSITION PRINCIPLE	339
7.1	The Decomposition Algorithm	340
7.2	Numerical Example	345
7.3	Getting Started.....	353
7.4	The Case of an Unbounded Region Y	354
7.5	Block Diagonal or Angular Structure	361
7.6	Duality and Relationships with other Decomposition Procedures	371
	Exercises.....	376
	Notes and References.....	391
EIGHT:	COMPLEXITY OF THE SIMPLEX ALGORITHM AND POLYNOMIAL-TIME ALGORITHMS	393
8.1	Polynomial Complexity Issues.....	393
8.2	Computational Complexity of the Simplex Algorithm	397
8.3	Khachian's Ellipsoid Algorithm	401
8.4	Karmarkar's Projective Algorithm.....	402
8.5	Analysis of Karmarkar's Algorithm: Convergence, Complexity, Sliding Objective Method, and Basic Optimal Solutions	417
8.6	Affine Scaling, Primal-Dual Path Following, and Predictor-Corrector Variants of Interior Point Methods.....	428
	Exercises.....	435
	Notes and References.....	448
NINE:	MINIMAL-COST NETWORK FLOWS.....	453
9.1	The Minimal Cost Network Flow Problem.....	453
9.2	Some Basic Definitions and Terminology from Graph Theory	455
9.3	Properties of the A Matrix	459
9.4	Representation of a Nonbasic Vector in Terms of the Basic Vectors.....	465
9.5	The Simplex Method for Network Flow Problems	466
9.6	An Example of the Network Simplex Method.....	475
9.7	Finding an Initial Basic Feasible Solution	475
9.8	Network Flows with Lower and Upper Bounds.....	478

9.9	The Simplex Tableau Associated with a Network Flow Problem.....	481
9.10	List Structures for Implementing the Network Simplex Algorithm	482
9.11	Degeneracy, Cycling, and Stalling.....	488
9.12	Generalized Network Problems	494
	Exercises.....	497
	Notes and References.....	511
TEN:	THE TRANSPORTATION AND ASSIGNMENT PROBLEMS	513
10.1	Definition of the Transportation Problem	513
10.2	Properties of the A Matrix	516
10.3	Representation of a Nonbasic Vector in Terms of the Basic Vectors.....	520
10.4	The Simplex Method for Transportation Problems.....	522
10.5	Illustrative Examples and a Note on Degeneracy	528
10.6	The Simplex Tableau Associated with a Transportation Tableau	535
10.7	The Assignment Problem: (Kuhn's) Hungarian Algorithm.....	535
10.8	Alternating Path Basis Algorithm for Assignment Problems..	544
10.9	A Polynomial Time Successive Shortest Path Approach for Assignment Problems	546
10.10	The Transshipment Problem.....	551
	Exercises.....	552
	Notes and References.....	564
ELEVEN:	THE OUT-OF-KILTER ALGORITHM.....	567
11.1	The Out-of-Kilter Formulation of a Minimal Cost Network Flow Problem	567
11.2	Strategy of the Out of-Kilter Algorithm.....	573
11.3	Summary of the Out of Kilter Algorithm.....	586
11.4	An Example of the Out-of-Kilter Algorithm	587
11.5	A Labeling Procedure for the Out-of-Kilter Algorithm.....	589
11.6	Insight into Changes in Primal and Dual Function Values	591
11.7	Relaxation Algorithms.....	593
	Exercises.....	595
	Notes and References.....	605
TWELVE:	MAXIMAL FLOW, SHORTEST PATH, MULTICOMMODITY FLOW, AND NETWORK SYNTHESIS PROBLEMS	607
12.1	The Maximal Flow Problem	607
12.2	The Shortest Path Problem.....	619
12.3	Polynomial-Time Shortest Path Algorithms for Networks Having Arbitrary Costs.....	635
12.4	Multicommodity Flows.....	639
12.5	Characterization of a Basis for the Multicommodity Minimal-Cost Flow Problem.....	649
12.6	Synthesis of Multiterminal Flow Networks	654
	Exercises.....	663
	Notes and References.....	678
BIBLIOGRAPHY	681
INDEX	733

