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This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization.

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Vanderbei is the author of a textbook on linear programming and a software package for nonlinear programming called LOQO. Purple America. Vanderbei received widespread attention for something that was only intended to be an exercise for the freshman computer programming course.

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Linear Programming: Foundations and Extensions Robert J. Vanderbei DEPARTMENT OF OPERATIONS RESEARCH AND FINANCIAL ENGINEERING, PRINCETON UNIVERSITY, PRINCETON, NJ 08544 E-mail address: rvd@princeton.edu

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Nonlinear Programming and Engineering Applications (tutorial), INFORMS, Denver, October 2004. Engineering Applications of Nonlinear Optimization, AIRO, Venice Italy, September 2003. New Directions in Linear Programming, INFORMS, Miami Beach, FL, October 2001. Interior-Point Methods for Second-Order Cone Programming, 5th International Confer-

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ROBERT J. VANDERBEI

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