

Linear Algebra and Its Applications, 4th Edition, India Edition

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Matrices and Simplex Algorithms. This book provides an introduction to the theory and application of a range of mathematical programming algorithms, and to the prerequisite fields of linear algebra and the graphical presentation of a number of rational functions. The algorithms offered cover matrix inversion, linear programming, quadratic programming with linear side-conditions, quadratic programming with quadratic side-conditions, and integer programming. The resolution of mixed systems of equations and inequalities; systems with sign-constrained and free variables; and the accommodation of upper and lower limits in specified variables without explicitly written restrictions are discussed, for linear programming, as well as for quadratic programming with linear side-conditions. Of the algorithms provided, the sequentially constrained maximization method for solving the general quantitative programming problem is, in part, novel. The other algorithms are, in outline, established methods. There is however, a more direct approach to the problem of the infeasible starting solution and, as a result, a less rigid separation between the traditional I and II than is usual.

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