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Evar D. Nering, Albert W. Tucker

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This text is concerned primarily with the theory of linear and nonlinear programming, and a number of closely-related problems, and with algorithms appropriate to those problems. In the first part of the book, the authors introduce the concept of duality which serves as a unifying concept throughout the book. The simplex algorithm is presented along with modifications and adaptations to problems with special structures. Two alternative algorithms, the ellipsoidal algorithm and Karmarker's algorithm, are also discussed, along with numerical considerations. the second part of the book looks at specific types of problems and methods for their solution. This book is designed as a textbook for mathematical programming courses, and each chapter contains numerous exercises and examples.

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