

Solutions Manual For
Introduction to Linear Optimization
by Dimitris Bertsimas & John N. Bertsimas

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Instructions

Acknowledgements

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Chapter 1: Introduction

Exercise 1.1

Suppose $\phi(\cdot)$ is convex. We have that

$$\phi(\lambda x + (1 - \lambda)y) \leq \lambda \phi(x) + (1 - \lambda)\phi(y) \quad \forall \lambda \in [0, 1]. \quad (1.1)$$

Suppose $\phi(\cdot)$ is concave. We have that

$$\phi(\lambda x + (1 - \lambda)y) \geq \lambda \phi(x) + (1 - \lambda)\phi(y) \quad \forall \lambda \in [0, 1]. \quad (1.2)$$

Combining these two inequalities we have that ϕ must satisfy both (1.1) and (1.2).

$$\phi(\lambda x + (1 - \lambda)y) \leq \lambda \phi(x) + (1 - \lambda)\phi(y) \quad \forall \lambda \in [0, 1]. \quad (1.3)$$

This implies that ϕ must be linear and the requirement given in the book holds.

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