

MIT, 2.098J/6.255J/15.093J
Optimization Methods, Fall 2009
Problem Set #1

Due: Lec #3 (in class)

1. BT Exercise 1.3.
2. BT Exercise 1.4.
3. BT Exercise 1.11.
4. Consider the production planning problem on pages 7 to 10 of the textbook. Using AMPL, solve the linear program as presented for this problem on page 9. Do not include the extensions and modifications mentioned beneath the LP formulation. **Hand in a printout of your .mod and .dat files as well as the solution output.**

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