

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

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**Introduction**

**A Few Basic Definitions**

Special thanks to John Nelder for helping find and correct typos, errors, and other problems.

JNB

**Chapter 1. Introduction**

**Exercise 1.1**

Given  $(x, y)$  is a convex set, show that

$$\{(x, y) \mid x \geq 0, y \geq 0, x + y \leq 1\} \text{ is convex.} \quad (1.1)$$

Given  $(x, y)$  is a convex set, show that

$$\{(x, y) \mid x \geq 0, y \geq 0, x + y \leq 1\} \text{ is convex.} \quad (1.2)$$

Prove that the set of points  $(x, y)$  such that  $x \geq 0, y \geq 0, x + y \leq 1$  is convex.

$$\{(x, y) \mid x \geq 0, y \geq 0, x + y \leq 1\} \text{ is convex.} \quad (1.3)$$

The region  $(x, y)$  such that  $x \geq 0, y \geq 0, x + y \leq 1$  is convex.

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# Introduction To Optimization Bertsimas Manual

**Yicheng Fang**



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