

Bertsimas Solution Manual

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Now select a new set of affine values $\{c_j, d_j\}$ formed by summing elements from each of the $1, 2, 3, \dots$, nsets of coefficients from the individual f_i . Each pair of $\{c_j, d_j\}$ is obtained by summing one of the (c_j, d_j) pairs from each of the nsets. The number of such coefficients can be determined as follows.

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various typos in these solutions. Chapter 1 (Introduction) Exercise 1.1 Since $f(\cdot)$ is convex we have that

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