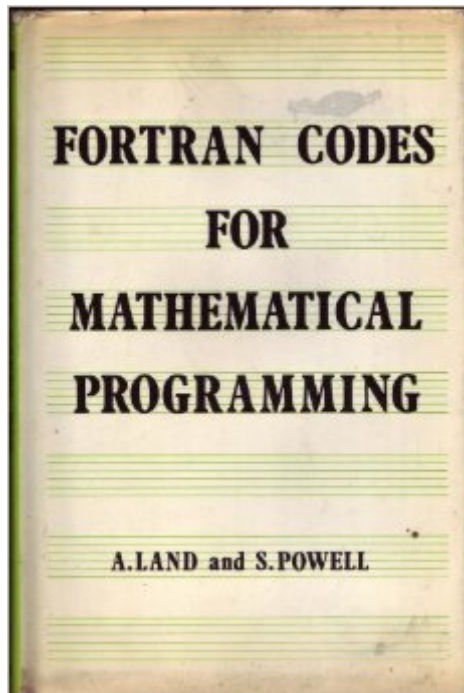


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Fortran Codes For Mathematical Programming: Linear, Quadratic And Discrete



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The title says it all; this book lists the source code for various Mathematical Programming algorithms: linear, quadratic, integer, branch & bound, and parametric linear, plus discusses enough of the mathematics involved to make it all rational. The codes were developed at the London School of Economics to support coursework, so they have been debugged by generations of students. This author has used the code for Quadratic Programming to do mean-variance optimization for selection of efficient investment portfolios and found it to be solid.

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