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Operations Professor of Management, a Professor of Operations Research, and the Associate Dean for the Master of Business Analytics at MIT. A faculty member since 1988, his research interests include optimization, stochastic systems, machine learning, and their application.

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thanks to Dave Monet for helping find and correct various  
typos in these solutions. Chapter 1 (Introduction) Exercise 1.1  
Since  $f(\cdot)$  is convex we have that

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Dimitris John Bertsimas is an applied mathematician, and a professor in the Sloan School of Management at the Massachusetts Institute of Technology (MIT), Cambridge, Massachusetts.

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