

MIT, 2.098J/6.255J/15.093J  
Optimization Methods, Fall 2009  
Problem Set #2

Due: Lec #6 (in class)

1. BT Exercise 2.4.
2. BT Exercise 2.9.
3. BT Exercise 3.12.
4. BT Exercise 3.18.
5. BT Exercise 3.20.
6. Using AMPL/CPLEX, solve the Capacity Expansion problem in Section 14 of Lecture 1. Data is uploaded on MIT Server. **Hand in a printout of your .mod and .dat files as well as the solution output.**

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