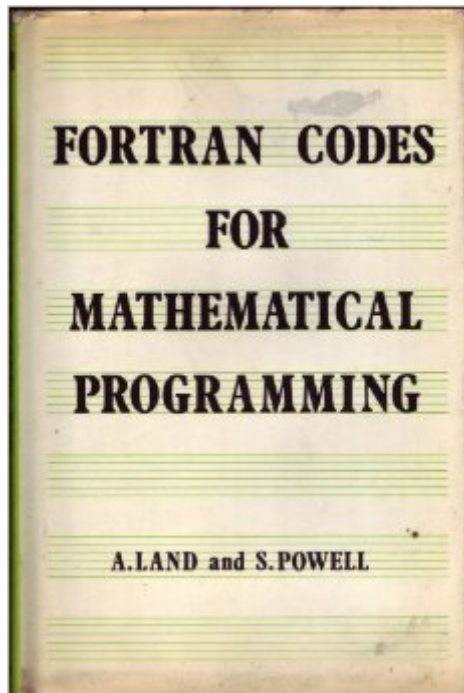


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# Fortran Codes For Mathematical Programming: Linear, Quadratic And Discrete



## Book Information

Hardcover: 266 pages

Publisher: John Wiley & Sons Ltd (January 1, 1973)

Language: English

ISBN-10: 0471512702

ISBN-13: 978-0471512707

Product Dimensions: 9.1 x 6.1 x 0.6 inches

Shipping Weight: 1.4 pounds

Average Customer Review: 4.0 out of 5 stars [See all reviews](#) (1 customer review)

Best Sellers Rank: #3,059,609 in Books (See Top 100 in Books) #102 in [Books > Computers & Technology > Programming > Languages & Tools > Fortran](#) #462 in [Books > Science & Math > Mathematics > Applied > Linear Programming](#) #616879 in [Books > Reference](#)

## Customer Reviews

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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