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November 8, 1914 – May 13, 2005)

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was an American mathematical scientist who made contributions to industrial engineering, operations research, computer science, economics, and statistics. Dantzig is known for his development of the simplex algorithm, an algorithm for solving linear programming problems,

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and for his other work with linear programming. In statistics, Dantzig solved two open problems in statistical theory, which he had mistaken for ...

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In mathematical optimization,

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Dantzig's simplex algorithm is a popular algorithm for linear programming. The name of the algorithm is derived from the concept of a simplex and was suggested by T. S. Motzkin. Simplices are not actually used in the method, but one interpretation of it is that it operates on

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Simplicial cones, and these become  
proper simplices with an additional  
constraint. The simplicial cones in  
question are the corners of a  
geometric object called a polytope.  
The shape of this po

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George B. Dantzig 1914–2005 By J. Dupařova and D.P. Morton Photo credit: Ed Souza, Stanford News Service George B. Dantzig is well known as the father of linear programming. This “underestimates his paternal accomplishments” as is compellingly illustrated in the recent



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book [3] entitled The Basic George B. Dantzig. Dantzig made either funda-

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Operations Research and the  
Management Sciences. The 24  
chapters of this volume highlight the  
amazing breadth and enduring  
influence of Dantzig's research. Short,  
non-technical summaries at the  
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discuss the current significance of  
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Dantzig's work in that field. Among the  
topics covered are mathematical  
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programming. The book also includes  
a complete bibliography of Dantzig's

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From the Preface... The preparation of this book started in 2004, when George B. Dantzig and I, following a long-standing invitation by Fred Hillier to contribute a volume to his International Series in Operations

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Research and Management Science,  
decided finally to go ahead with editing  
a volume on stochastic programming.  
The field of stochastic programming  
(also referred to as optimization under  
uncertainty or planning under  
uncertainty) had advanced significantly  
in the last two decades, both

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theoretically and in practice. George Dantzig and I felt that it would be valuable to showcase some of these advances and to present what one might call the state-of- the-art of the field to a broader audience. We invited researchers whom we considered to be leading experts in various



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Specialties of the field, including a few representatives of promising developments in the making, to write a chapter for the volume. Unfortunately, to the great loss of all of us, George Dantzig passed away on May 13, 2005. Encouraged by many colleagues, I decided to continue with

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the book and edit it as a volume  
dedicated to George Dantzig.

Management Science published in  
2005 a special volume featuring the  
“Ten most Influential Papers of the  
first 50 Years of Management  
Science.” George Dantzig’s original  
1955 stochastic programming paper,

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“Linear Programming under  
Uncertainty,” was featured among  
these ten. Hearing about this, George  
Dantzig suggested that his 1955 paper  
be the first chapter of this book. The  
vision expressed in that paper gives  
an important scientific and historical  
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Encompassing all the major topics students will encounter in courses on the subject, the authors teach both the underlying mathematical foundations and how these ideas are implemented in practice. They illustrate all the concepts with both worked examples

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In real-world problems related to  
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frequently encounter optimization

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the transportation problem, and matrix methods are also given, and key mathematical concepts such as the properties of convex sets and linear vector spaces are covered. George Dantzig is properly acclaimed as the "father of linear programming." Linear programming is a mathematical

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technique used to optimize a situation. It can be used to minimize traffic congestion or to maximize the scheduling of airline flights. He formulated its basic theoretical model and discovered its underlying computational algorithm, the "simplex method," in a pathbreaking

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memorandum published by the United States Air Force in early 1948. Linear Programming and Extensions provides an extraordinary account of the subsequent development of his subject, including research in mathematical theory, computation, economic analysis, and applications to

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Industrial problems. Dantzig first achieved success as a statistics graduate student at the University of California, Berkeley. One day he arrived for a class after it had begun, and assumed the two problems on the board were assigned for homework. When he handed in the solutions, he

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apologized to his professor, Jerzy Neyman, for their being late but explained that he had found the problems harder than usual. About six weeks later, Neyman excitedly told Dantzig, "I've just written an introduction to one of your papers. Read it so I can send it out right away

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for publication." Dantzig had no idea what he was talking about. He later learned that the "homework" problems had in fact been two famous unsolved problems in statistics.

In real-world problems related to finance, business, and management,

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Mathematicians and economists frequently encounter optimization problems. First published in 1963, this classic work looks at a wealth of examples and develops linear programming methods for solutions. Treatments covered include price concepts, transportation problems,

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matrix methods, and the properties of convex sets and linear vector spaces. Copyright © Libri GmbH. All rights reserved.

George Dantzig is widely regarded as the founder of this subject with his invention of the simplex algorithm in



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the 1940's. In this second volume, the theory of the items discussed in the first volume is expanded to include such additional advanced topics as variants of the simplex method; interior point methods, GUB, decomposition, integer programming, and game theory. Graduate students in the fields

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of operations research, industrial  
engineering and applied mathematics  
will thus find this volume of particular  
interest.

From the Preface... The preparation of  
this book started in 2004, when  
George B. Dantzig and I, following a

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long-standing invitation by Fred Hillier to contribute a volume to his International Series in Operations Research and Management Science, decided finally to go ahead with editing a volume on stochastic programming. The field of stochastic programming (also referred to as optimization under

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uncertainty or planning under uncertainty) had advanced significantly in the last two decades, both theoretically and in practice. George Dantzig and I felt that it would be valuable to showcase some of these advances and to present what one might call the state-of- the-art of the

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field to a broader audience. We invited researchers whom we considered to be leading experts in various specialties of the field, including a few representatives of promising developments in the making, to write a chapter for the volume. Unfortunately, to the great loss of all of us, George

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Dantzig passed away on May 13, 2005. Encouraged by many colleagues, I decided to continue with the book and edit it as a volume dedicated to George Dantzig. Management Science published in 2005 a special volume featuring the “Ten most Influential Papers of the

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first 50 Years of Management  
Science.” George Dantzig’s original  
1955 stochastic programming paper,  
“Linear Programming under  
Uncertainty,” was featured among  
these ten. Hearing about this, George  
Dantzig suggested that his 1955 paper  
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vision expressed in that paper gives  
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