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Overview **Multi-agent Reinforcement Learning**

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Dimitris Bertsimas is the Boeing Leaders for Global Operations Professor of Management, a

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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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In this Big-M encoding, we replaced the absolute values in the objective function by enforcing $e_{i,k} = \begin{cases} f_{j=1} w_{j,k} x_{i,j} + b_k & \text{if } y_i = 1 \\ 0 & \text{otherwise} \end{cases}$ with constraints (10) and (11) (Bertsimas and Tsitsiklis ...

(PDF) Introduction to Linear Optimization
Homework and Reading Assignments: Most homework problems are either from the text or from Professor Lieven Vandenberghe's homework set which can be found [here](#) . Students are expected to strictly follow Penn's code of academic integrity when preparing exam and homework solutions. Reading assignment:

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Chapter 1, from The text, pages 2-32.

ESE504-402 : Introduction to Optimization Theory

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MATH 4794/5794 Optimization Modeling Syllabus

Minimize: $z = 8x_1 - 2x_2 - x_3 + 6x_4$ S.T. $x_1 + x_2 - x_3 - x_4 = 12 - 2x_1 + 3x_2 - 2x_4 = 42$
 $x_1, x_2, x_3, x_4 \geq 0$ a) Is it

Standard? b) Is it Canonical? c) Build the

Auxiliary Problem and Make it Canonical, Write the ...

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groups, homework must be turned in ...

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