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Dimitris Bertsimas is the Boeing Leaders for Global 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

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In this Big-M encoding, we replaced the absolute values in the objective function by enforcing  $e_{i,k} = \sum_{j=1}^n w_{j,k} X_{i,j} + b_k - y_i$  with constraints (10) and (11) (Bertsimas and Tsitsiklis ...)

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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

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