

## **IERG 6120: Homework 3**

Due: Oct. 4, 2023 in class

1. Problems 4.1, 4.3, 4.7(b) (Hint: refer to Ch4.3.2 “linear fractional programming”), 4.8(d), 4.13 (Hint: refer to Ch4.4.2 “robust linear programming”), 4.21(b), 4.58 in Boyd and Vandenberghe.