Contents

About the Author	xiii	
Preface xv		
Acknowledgments	xvii	
About the Compani	on Website	xxi

Part I Foundations 1

1	Mathematical Logic 3
1.1	Propositions 3
1.1.1	Notations 6
1.2	Logical Operators 6
1.2.1	Negation, Conjunction, and Disjunction 7
1.2.2	Implication and Double Implication 9
1.3	Propositional Formulas 15
1.3.1	Order of Logical Operations 16
1.3.2	Tautologies, Contradictions, and Contingencies 16
1.3.3	Negating Compound Propositions 18
1.3.4	Modeling Using Propositional Logic 20
1.3.5	Deriving Logical Equivalences 22
1.4	Logical Normal Forms 24
1.4.1	Disjunctive Normal Forms 25
1.4.2	Conjunctive Normal Forms 28
1.5	The Boolean Satisfiability Problem 29
1.6	Predicates and Quantifiers 30
1.6.1	Predicates 30
1.6.2	Quantifiers 31
1.6.3	Multiple Quantifiers 32
1.6.4	Multiple Predicates 33
1.6.5	Mixing Quantifiers 34
1.6.6	Negating Quantified Statements 35
1.7	Symbolizing Statements of the Form "All P Are Q" 37
	Exercises 41
	Notes and Sources 48
	References 49

2	Set-Theoretic Structures 51
2.1	Induction 51
2.1.1	Principle of Induction for Predicates 52
2.1.2	Induction Proves Recursion 54
2.2	Sets 54
2.2.1	Set Membership 55
2.2.2	Cardinality of Sets 55
2.2.3	Set Equality 55
2.2.4	Subsets and Proper Subsets 56
2.2.5	The Empty Set 56
2.2.6	The Powerset Operator 56
2.2.7	Manipulating Sets 56
2.2.8	Sets Defined by Predicates 57
2.3	Relations 59
2.3.1	Equivalence Relations 60
2.3.2	Ordering Relations 62
2.4	Partitions 64
2.5	Functions 65
2.5.1	Surjections 68
2.5.2	Injections 69
2.5.3	Bijections 70
	Exercises 71
	Notes and Sources 73
	References 74
3	Analytic and Algebraic Structures 77
3.1	Sequences 77
3.2	Summations and Series 81
3.3	Matrices, Subspaces, and Bases 87
3.3.1	Matrices 87
3.3.2	Subspaces and Bases 89
3.4	Convexity, Polyhedra, and Cones 91
3.5	Farkas' Lemma and Its Variants 95
	Exercises 97
	Notes and Sources 99
	References 100
	Doub II Combinatorina 102
	Part II Combinatorics 103
4	Graphs 105
4.1	Basic Graph Definitions 106
4.1.1	Directed and Undirected Graphs 106
4.1.2	Simple and Multigraphs 107
4.1.3	The Vertex Degree 107
4.1.4	Paths and Cycles 108
4.1.5	Subgraphs and Connected Components 108

4.1.6	Trees and Spanning Trees 110	
4.1.7	Complete and Bipartite Graphs 111	
4.2	Isomorphism and Properties of Graphs 113	
4.2.1	Graph Isomorphism 113	
4.2.2	Graph Properties 115	
4.3	Eulerian and Hamiltonian Graphs 118	
4.3.1	Königsberg Bridge Problem 119	
4.3.2	Eulerian Paths and Cycles 119	
4.3.3	Hamiltonian Paths and Cycles 121	
4.4	Graph Coloring 122	
4.5	Directed Graphs 125	
4.5.1	Vertex In-Degree and Out-Degree 125	
4.5.2	Directed Paths, Cycles, and Trees 126	
4.5.3	Connectedness 127	
	Exercises 128	
	Notes and Sources 130	
	References 131	
5	Recurrences 133	
5.1	Guess-and-Confirm 133	
5.2	Recursion-Iteration 136	
5.2.1	Change of Variables 137	
5.3	Generating Functions 138	
5.4	Recursion-Tree 140	
	Exercises 144	
	Notes and Sources 146	
	References 146	
6	Counting 149	
6.1	Binomial Coefficients and Identities 149	
6.1.1	The Binomial Theorem and Coefficients 150	
6.1.2	Binomial Identities 151	
6.2	Fundamental Principles of Counting 154	
6.2.1	The Product Principle of Counting 154	
6.2.2	The Sum Principle of Counting 158	
6.2.3	The Subtraction Principle of Counting 160	
6.3	The Pigeonhole Principle 161	
6.4	Permutations 163	
6.4.1	Permutations Without Repetition 164	
6.4.2	Permutations with Repetition 165	
6.5	Combinations 166	
6.5.1	Combinations Without Repetition 167	
6.5.2	Combinations with Repetition 168	
6.5.3	Distributing Objects into Distinguishable Boxes	172
	Exercises 173	
	Notes and Sources 176	
	References 177	

Part III Algorithms 179

7	Analysis of Algorithms 181
7.1	Constructing and Comparing Algorithms 182
7.1.1	Basic Tools for Constructing Algorithms 182
7.1.2	Choosing and Comparing Algorithms 187
7.2	Running Time of Algorithms 189
7.2.1	Line-by-Line Runtime Analysis 189
7.2.2	Types of Runtime Analysis 192
7.2.3	Summation Representations for Looping 194
7.2.4	Upper and Lower Bounds for Running Time 197
7.3	Asymptotic Notation 199
7.3.1	The Notations 200
7.3.2	Properties of the Notations 204
7.3.3	The Notations in Terms of Limits 207
7.3.4	Complexity Classification of Algorithms 208
7.4	Analyzing Decision-Making Statements 211
7.4.1	Simple Statements 211
7.4.2	If-Statement 211
7.4.3	For-Statement 211
7.4.4	While-Statement 211
7.4.5	Do-While-Statement 212
7.4.6	Block 213
7.5	Analyzing Programs Without Function Calls 213
7.6	Analyzing Programs with Function Calls 219
7.6.1	Analyzing Nonrecursive Programs 220
7.6.2	Analyzing Recursive Programs 222
7.7	The Complexity Class NP-Complete 224
	Exercises 228
	Notes and Sources 237
	References 238
0	Array and Numaric Algorithms 211
8	Array and Numeric Algorithms 241
8.1 8.1.1	Array Multiplication Algorithms 241 Matrix–Vector Multiplication 241
8.1.2	Matrix-Matrix Multiplication 243
8.2	Array Searching Algorithms 244
8.2.1	Linear Search 244
8.2.2	Binary Search 246
8.3	Array Sorting Algorithms 248
8.3.1	Insertion Sort 248
8.3.2	Selection Sort 250
8.3.3	Merge Sort 252
8.4	Euclid's Algorithm 253
8.5	Newton's Method Algorithm 255
8.5.1	
	Newton's Method for Optimization 250
8.5.2	Newton's Method for Optimization 259

Exercises 262 Notes and Sources 264 References 265

9	Elementary Combinatorial Algorithms 267
9.1	Graph Representations 267
9.1.1	The Adjacency List Representation 267
9.1.2	The Adjacency Matrix Representation 268
9.2	Breadth-First Search Algorithm 270
9.3	Applications of Breadth-First Search 273
9.3.1	Computing Spanning Trees (Forests) 273
9.3.2	Computing Shortest Paths 274
9.3.3	Testing Bipartiteness 275
9.4	Depth-First Search Algorithm 277
9.5	Applications of Depth-First Search 279
9.5.1	Computing Spanning Trees (Forests) 280
9.5.2	Detecting Cycles 281
9.5.3	Finding Connected Components 282
9.6	Topological Sort 283
	Exercises 287
	Notes and Sources 290
	References 291

Part IV Optimization 293

10

10	Linear Programming 295
10.1	Linear Programming Formulation and Examples 296
10.1.1	General Form Linear Programs 296
10.1.2	Examples of Linear Programming Problems 298
10.2	The Graphical Method 302
10.3	Standard Form Linear Programs 309
10.4	Geometry of Linear Programming 311
10.4.1	Extreme Points, Vertices, and Basic Feasible Solutions 311
10.4.2	Finding Basic Feasible Solutions 314
10.4.3	Pointedness 317
10.4.4	Optimality 318
10.5	The Simplex Method 320
10.5.1	Simplex Method for Maximization 320
10.5.2	The Full Tableau Method 323
10.5.3	The Big-M Method 330
10.5.4	Anticycling 335
10.5.5	Complexity 339
10.6	Duality in Linear Programming 339
10.6.1	Lagrangian Duality and LP Duality 339
10.6.2	The Duality Theorem 341
10.6.3	Complementary Slackness 345
10.6.4	The Dual Optimal Solution via the Primal Simplex Tableau 3

i	Contents		
	10.7	A Homogeneous Interior-Point Method 347 Exercises 350 Notes and Sources 360 References 361	
	11.1 11.2 11.2.1 11.3.1 11.3.2 11.3.3 11.4 11.5 11.5.1 11.5.2 11.5.3 11.6	Second-Order Cone Programming 363 The Second-Order Cone and Its Algebraic Structure 363 Second-Order Cone Programming Formulation 368 Problem Formulation 368 Applications in Engineering and Finance 370 Euclidean Facility Location Problem 370 Portfolio Optimization with Loss Risk Constraints 371 Optimal Covering Ellipsoid Problem 373 Duality in Second-Order Cone Programming 375 A Primal-Dual Path-Following Algorithm 379 Newton's Method and Commutative Directions 380 Path-Following Algorithm 382 Complexity Estimates 384 A Homogeneous Self-Dual Algorithm 386 Exercises 389 Notes and Sources 391 References 392	
	12.1 12.2 12.2.1 12.2.2 12.3.1 12.3.2 12.3.3 12.4 12.5 12.5.1	The Cone of Positive Semidefinite Matrices 395 Semidefinite Programming Formulation 399 Problem Formulation 399 Formulating Problems as SDPs 399 Applications in Combinatorial Optimization 401 Shannon Capacity of Graphs 401 Max-Cut of Graphs 402 Combinatorial Topology Optimization 404 Duality in Semidefinite Programming 405 A Primal-Dual Path-Following Algorithm 408	395

Appendix A Solutions to Chapter Exercises 421

Path-Following Algorithm 411

References 487

12.5.3 Complexity Estimates 413

Notes and Sources 418

Exercises 417

References 418

12.5.2

Bibliography 489 Index 501