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Theory of Discrete Optimization Blekherman, Grigoriy, Parrilo, Pablo A, and Thomas, Rekha R, editors, Semidefinite Optimization and Convex Algebraic Geometry Delfour, M C, Introduction to Optimization and Semidifferential Calculus Ulbrich, Michael, Semismooth Newton Methods for Variational Inequalities and Constrained Optimization

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Four good references for linear programming are 1 Dimitris Bertsimas and John N Tsitsiklis, Introduction to Linear Optimization, Athena Scientific 2 Vařsek Chv´atal, Linear Programming, WH Freeman 3 George L Nemhauser and Laurence A Wolsey, Integer and Combinatorial Optimiza-tion, Wiley 4

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