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- * Linear programming, with applications to asset/liability cash flow matching and arbitrage detection
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(a) Let S denote a set

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and let x denote a point of S . Argue that x is an extreme point of S , if and only if $S_f(x)$ is convex. (b) Consider the linear program: $\max c^T x$ $Ax \leq b$ $x \geq 0$ Let x^* and x

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