

Ragnar Frisch to Marwin Hoffenberg, 02.12.1955

Mr. Marwin Hoffenberg,
The Rand Corp.,
1700 Main st.,
Santa Monica,
California,
U.S.A.

My dear Hoffenberg,

I got a shock some time ago when I discovered that the time had passed for your departure from Oslo.

I want to thank you most heartily for giving me the paper from the Rand Corporation – which was appended with your note to me of 13 October. I have read it with extreme interests. It does, however, not give information about the problem on which I am particularly interested. I have seen brief references made to a method by Dantzig whereby a given matrix of transformation is represented in the form of a (symbolic) product. It is clear how this can be done. What I do not understand quite is in what sense this can be used for guiding in each round the next phase of the work. You would do me a very great favour if you could persuade somebody in the Rand Corporation to work out a small numerical example showing in detail what the advantages of this procedure is over the usual simplex procedure.

Under separate cover I am sending you a memorandum “The multiplex method for linear programming”, 17 October 1955.

Cordially and with thanks

Yours

Ragnar Frisch