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Practical Methods of Optimization - R. Fletcher - 2013-06-06
Fully describes optimization methods that are currently most valuable in solving real-life problems. Since optimization has applications in almost every branch of science and technology, the text emphasizes their practical aspects in conjunction with the heuristics useful in making them perform more reliably and efficiently. To this end, it presents comparative numerical studies to give readers a feel for possible applications and to illustrate the problems in assessing evidence. Also provides theoretical background which provides insights into how methods are derived. This edition offers revised coverage of basic theory and standard techniques, with updated discussions of line search methods, Newton and quasi-Newton methods, and conjugate direction methods, as well as a comprehensive treatment of restricted step or trust region methods not commonly found in the literature. Also includes recent developments in hybrid methods for nonlinear least squares; an extended discussion of linear programming, with new methods for stable updating of LU factors; and a completely new section on network programming. Chapters include computer subroutines, worked examples, and study questions.

Practical Methods of Optimization - R. Fletcher - 2000-07-26
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in the text is described in pseudocode, and a collection of MATLAB codes is available. Thus, readers can experiment with the algorithms in an easy way as well as implement them in other languages.

**Iterative Methods for Optimization** - C. T. Kelley - 1999-01-01

This book presents a carefully selected group of methods for unconstrained and bound constrained optimization problems and analyzes them in depth both theoretically and algorithmically. It focuses on clarity in algorithmic description and analysis rather than generality, and while it provides pointers to the literature for the most general theoretical results and robust software, the author thinks it is more important that readers have a complete understanding of special cases that convey essential ideas. A companion to Kelley’s book, Iterative Methods for Linear and Nonlinear Equations (SIAM, 1995), this book contains many exercises and examples and can be used as a text, a tutorial for self-study, or a reference. Iterative Methods for Optimization does more than cover traditional gradient-based optimization: it is the first book to treat sampling methods, including the Hook-Jeeves, implicit filtering, MDS, and Nelder-Mead schemes in a unified way, and also the first book to make connections between sampling methods and the traditional gradient-methods. Each of the main algorithms in the text is described in pseudocode, and a collection of MATLAB codes is available. Thus, readers can experiment with the algorithms in an easy way as well as implement them in other languages.

**Practical Mathematical Optimization** - Jan A Snyman - 2018-05-02

This book presents basic optimization principles and gradient-based algorithms to a general audience, in a brief and easy-to-read form. It enables professionals to apply optimization theory to engineering, physics, chemistry, or business economics.

**Constrained Optimization and Lagrange Multiplier Methods** - Dimitri P. Bertsekas - 2014-05-10

Computer Science and Applied Mathematics: Constrained Optimization and Lagrange Multiplier Methods focuses on the advancements in the applications of the Lagrange multiplier methods for constrained minimization. The publication first offers information on the method of multipliers for equality constrained problems and the method of multipliers for inequality constrained and nondifferentiable optimization problems. Discussions focus on approximation procedures for nondifferentiable and ill-conditioned optimization problems; asymptotically exact minimization in the methods of multipliers; duality framework for the method of multipliers; and the quadratic penalty function method. The text then examines exact penalty methods, including nondifferentiable exact penalty functions; linearization algorithms based on nondifferentiable exact penalty functions; differentiable exact penalty functions; and local and global convergence of Lagrangian methods. The book ponders on the nonquadratic penalty functions of convex programming. Topics include large scale separable integer programming problems and the exponential method of multipliers; classes of penalty functions and corresponding methods of multipliers; and convergence analysis of multiplier methods. The text is a valuable reference for mathematicians and researchers interested in the Lagrange multiplier methods.

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Unique in its clarity, examples and range, Physical Mathematics explains as simply as possible the mathematics that graduate students and professional physicists need in their courses and research. The author illustrates the mathematics with numerous physical examples drawn from contemporary research. In addition to basic subjects such as linear algebra, Fourier analysis, complex variables, differential equations and Bessel functions, this textbook covers topics such as the singular-value decomposition, Lie algebras, the tensors and forms of general relativity, the central limit theorem and Kolmogorov test of statistics, the Monte Carlo methods of experimental and theoretical physics, the renormalization group of condensed-matter physics and the functional derivatives and Feynman path integrals of quantum field theory.

An Introduction to Continuous Optimization - Niclas Andreasson - 2020-01-15
This treatment focuses on the analysis and algebra underlying the workings of convexity and duality and necessary/sufficient local/global optimality conditions for unconstrained and constrained optimization problems. 2015 edition.

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Optimization and Control with Applications - Lijun Qi - 2006-03-30
A collection of 28 refereed papers grouped according to four broad topics: duality and optimality conditions, optimization algorithms, optimal control, and variational inequality and equilibrium problems. Suitable for researchers, practitioners and postgrads.

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Optimization and Control with Applications - Lijun Qi - 2006-03-30
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Engineering Optimization - G. V. Reklaitis - 1983
A basic text for engineering students and practicing engineers dealing with design problems in all engineering disciplines. Optimization algorithms are developed through illustrative examples. Includes numerical results on the efficiencies of various algorithms, comparison of constrained-optimization methods, and strategies for optimization studies. Also includes several actual case studies.

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**Mixed Integer Nonlinear Programming** - Jon Lee - 2011-12-02

Many engineering, operations, and scientific applications include a mixture of discrete and continuous decision variables and nonlinear relationships involving the decision variables that have a pronounced effect on the set of feasible and optimal solutions. Mixed-integer nonlinear programming (MINLP) problems combine the numerical difficulties of handling nonlinear functions with the challenge of optimizing in the context of nonconvex functions and discrete variables. MINLP is one of the most flexible modeling paradigms available for optimization; but because its scope is so broad, in the most general cases it is hopelessly intractable. Nonetheless, an expanding body of researchers and practitioners—including chemical engineers, operations researchers, industrial engineers, mechanical engineers, economists, statisticians, computer scientists, operations managers, and mathematical programmers—are interested in solving large-scale MINLP instances.

**Optimization with Multivalued Mappings** - Stephan Dempe - 2006-09-19

This book focuses on the tremendous development that has taken place recently in the field of nondifferentiable nonconvex optimization. Coverage includes the formulation of optimality conditions using different kinds of generalized derivatives for set-valued mappings (such as, for example, the co-derivative of Mordukhovich), the opening of new applications (the calibration of water supply systems), and the elaboration of new solution algorithms (e.g., smoothing methods).

**Nonlinear Programming** - Mohit S. Bazaraa - 2013-06-12

COMPREHENSIVE COVERAGE OF NONLINEAR PROGRAMMING THEORY AND ALGORITHMS, THOROUGHLY REVISED AND EXPANDED Nonlinear Programming: Theory and Algorithms—now in an extensively updated Third Edition—addresses the problem of optimizing an objective function in the presence of equality and inequality constraints. Many realistic problems cannot be adequately represented as a linear program owing to the nonlinearity of the objective function and/or the nonlinearities of any constraints. The Third Edition begins with a general introduction to nonlinear programming with illustrative examples and guidelines for model construction. Concentration on the three major parts of nonlinear programming is provided: Convex analysis with discussion of topological properties of convex sets, separation and support of convex sets, polyhedral sets, extreme points and extreme directions of polyhedral sets, and linear programming Optimality conditions and duality with coverage of the nature, interpretation, and value of the classical Fritz John (FJ) and the Karush-Kuhn-Tucker (KKT) optimality conditions; the interrelationships between various proposed constraint qualifications; and Lagrangian duality and saddle point optimality conditions Algorithms and their convergence, with a presentation of algorithms for solving both unconstrained and constrained nonlinear programming problems Important features of the Third Edition include: New topics such as second interior point methods, nonconvex optimization, nondifferentiable optimization, and more Updated discussion and new applications in each chapter Detailed numerical examples and graphical illustrations Essential coverage of modeling and formulating nonlinear programs Simple numerical problems Advanced theoretical exercises The book is a solid reference for professionals as well as a useful text for students in the fields of operations research, management science, industrial engineering, applied mathematics, and also in engineering disciplines that deal with analytical optimization techniques. The logical and self-contained format unifies the coverage of nonlinear programming techniques with a great depth of information and an abundance of valuable examples and illustrations that showcase the most current advances in nonlinear problems.

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methods are developed in detail since they are an essential part of many Edition—addresses the problem of optimizing an objective function in the presence of equality and inequality constraints. Many realistic problems cannot be adequately represented as a linear program owing to the nature of the nonlinearity of the objective function and/or the nonlinearity of any constraints. The Third Edition begins with a general introduction to nonlinear programming with illustrative examples and guidelines for model construction. Concentration on the three major parts of nonlinear programming is provided: Convex analysis with discussion of topological properties of convex sets, separation and support of convex sets, polyhedral sets, extreme points and extreme directions of polyhedral sets, and linear programming Optimality conditions and duality with coverage of the nature, interpretation, and value of the classical Fritz John (FJ) and the Karush-Kuhn-Tucker (KKT) optimality conditions; the interrelationships between various proposed constraint qualifications, and Lagrangean duality and saddle point optimality conditions Algorithms and their convergence, with a presentation of algorithms for solving both unconstrained and constrained nonlinear programming problems Important features of the Third Edition include: New topics such as second interior point methods, nonconvex optimization, nondifferentiable optimization, and more Updated discussion and new applications in each chapter Detailed numerical examples and graphical illustrations Essential coverage of modeling and formulating nonlinear programs Simple numerical problems Advanced theoretical exercises The book is a solid reference for professionals as well as a useful text for students in the fields of operations research, management science, industrial engineering, applied mathematics, and also in engineering disciplines that deal with analytical optimization techniques. The logical and self-contained format uniquely covers nonlinear programming techniques with a great depth of information and an abundance of valuable examples and illustrations that showcase the most current advances in nonlinear problems.

Introduction to Optimization Methods - P. Adhy - 2013-03-09
During the last decade the techniques of non-linear optimization have emerged as an important subject for study and research. The increasingly widespread application of optimization has been stimulated by the availability of digital computers, and the necessity of using them in the investigation of large systems. This book is an introduction to non-linear methods of optimization and is suitable for undergraduate and post graduate courses in mathematics, the physical and social sciences, and engineering. The first half of the book covers the basic optimization techniques including linear search methods, steepest descent, least squares, and the Newton-Raphson method. These are described in detail, with worked numerical examples, since they form the basis from which advanced methods are derived. Since 1965 advanced methods of unconstrained and constrained optimization have been developed to utilise the computational power of the digital computer. The second half of the book describes fully important algorithms in current use such as variable metric methods for unconstrained problems and penalty function methods for constrained problems. Recent work, much of which has not yet been widely applied, is reviewed and compared with currently popular techniques under a few generic main headings. vi PREFACE Chapter 1 describes the optimization problem in mathematical form and defines the terminology used in the remainder of the book. Chapter 2 is concerned with single variable optimization. The main algorithms of both search and approximation methods are developed in detail since they are an essential part of many multi-variable methods.

Trust Region Methods - A. R. Conn - 2000-01-01
This is the first comprehensive reference on trust-region methods, a class of numerical algorithms for the solution of nonlinear convex optimization methods. Its unified treatment covers both unconstrained and constrained problems and reviews a large part of the specialized literature on the subject. It also provides an up-to-date view of numerical optimization.

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Optimization - Rajesh Kumar Arora - 2015-05-06
Choose the Correct Solution Method for Your Optimization ProblemOptimization: Algorithms and Applications presents a variety of solution techniques for optimization problems, emphasizing concepts rather than rigorous mathematical details and proofs. The book covers both
Optimization methods play an increasingly important role in financial decisions. This is the first textbook devoted to explaining how recent advances in optimization models, methods and software can be applied to solve problems in computational finance more efficiently and accurately. Chapters discussing the theory and efficient solution methods for all major classes of optimization problems alternate with chapters illustrating their use in modeling problems of mathematical finance. The reader is guided through topics such as volatility estimation, portfolio optimization problems and constructing an index fund, using techniques such as nonlinear optimization models, quadratic programming formulations and integer programming models respectively. The book is based on Master's courses in financial engineering and comes with worked examples, exercises and case studies. It will be welcomed by applied mathematicians, operational researchers and others who work in mathematical and computational finance and who are seeking a text for self-learning or for use with courses.

Numerical Optimization - Joseph-Frédéric Bonnans - 2013-03-14
This book starts with illustrations of the ubiquitous character of optimization, and describes numerical algorithms in a tutorial way. It covers fundamental algorithms as well as more specialized and advanced topics for unconstrained and constrained problems. This new edition contains computational exercises in the form of case studies which help understanding optimization methods beyond their theoretical description when coming to actual implementation.

Many problems in the sciences and engineering can be rephrased as optimization problems endowed with an underlying-induced manifold structure. This book shows how to exploit the special structure of such problems to develop efficient numerical algorithms. It places careful emphasis on both the numerical formulation of the algorithm and its differential geometric abstraction—illustrating how good algorithms draw equally from the insights of differential geometry, optimization, and numerical analysis. Two more theoretical chapters provide readers with the background in differential geometry necessary to algorithmic development. In the other chapters, several well-known optimization methods such as steepest descent and conjugate gradients are generalized to abstract manifolds. The book provides a generic development of each of these methods, building upon the material of the geometric chapters. It then guides readers through the implementation of these geometrically formulated methods into concrete numerical algorithms. The state-of-the-art algorithms given as examples are competitive with the best existing algorithms for a selection of eigenspace problems in numerical linear algebra. Optimization Algorithms on Matrix Manifolds offers techniques with broad applications in linear algebra, signal processing, data mining, computer vision, and statistical analysis. It can serve as a graduate-level textbook and will be of interest to applied mathematicians, engineers, and computer scientists.

Many problems in the sciences and engineering can be rephrased as optimization problems on matrix search spaces endowed with a so-called manifold structure. This book shows how to exploit the special structure of such problems to develop efficient numerical algorithms. It places careful emphasis on both the numerical formulation of the algorithm and its differential geometric abstraction—illustrating how good algorithms draw equally from the insights of differential geometry, optimization, and numerical analysis. Two more theoretical chapters provide readers with the background in differential geometry necessary to algorithmic development. In the other chapters, several well-known optimization methods such as steepest descent and conjugate gradients are generalized to abstract manifolds. The book provides a generic development of each of these methods, building upon the material of the geometric chapters. It then guides readers through the implementation of these geometrically formulated methods into concrete numerical algorithms. The state-of-the-art algorithms given as examples are competitive with the best existing algorithms for a selection of eigenspace problems in numerical linear algebra. Optimization Algorithms on Matrix Manifolds offers techniques with broad applications in linear algebra, signal processing, data mining, computer vision, and statistical analysis. It can serve as a graduate-level textbook and will be of interest to applied mathematicians, engineers, and computer scientists.
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A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

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**Frontiers in Numerical Analysis** - James Blowey - 2012-12-06
A set of detailed lecture notes on six topics at the forefront of current research in numerical analysis and applied mathematics. Each set of notes presents a self-contained guide to a current research area. Detailed proofs of key results are provided. The notes start from a level suitable for first year graduate students in applied mathematics, mathematical analysis or numerical analysis, and proceed to current research topics. Current (unsolved) problems are also described and directions for future research are given. This book is also suitable for professional mathematicians.

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**Optimization in Practice with MATLAB** - Achille Messac - 2015-03-19
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