Numerical Optimization Springer Series In Operations Research And Financial Engineering

Numerical OptimizationOptimization—Theory and PracticeNumerical OptimizationNumerical Techniques for Stochastic OptimizationExtremum-Seeking Control and ApplicationsNumerical Analysis for StatisticiansModern Optimization with RIntroduction to Applied OptimizationPractical Mathematical OptimizationPractical OptimizationConstrained Optimization and Lagrange Multiplier MethodsNumerical PDE-Constrained OptimizationNewton-Type Methods for Optimization and Variational ProblemsNonlinear OptimizationNumerical and Evolutionary Optimization – NEO 2017Optimal Control TheoryNumerical OptimizationNumerical OptimizationProduction Planning by Mixed Integer ProgrammingAlgorithms for Continuous OptimizationNumerical Analysis and OptimizationNumerical Optimization in Engineering and SciencesOptimization for Machine LearningNumerical Methods for Unconstrained Optimization and Nonlinear EquationsNumerical Optimization with Computational ErrorsNonlinear OptimizationOptimization with PDE ConstraintsFoundations of OptimizationAdvanced Numerical Methods to Optimize Cutting Operations of Five Axis Milling MachinesOptimization Theory and MethodsNumerical Methods and OptimizationNonlinear Optimization with Engineering ApplicationsNumerical MathematicsPractical Mathematical OptimizationIntroduction to OptimizationNumerical Engineering OptimizationOptimizationNumerical Methods and OptimizationAdvances in Optimization and Numerical AnalysisLectures on Convex Optimization

Numerical Optimization

Optimization is one of the most important areas of modern applied mathematics, with applications in fields from engineering and economics to finance, statistics, management science, and medicine. While many books have addressed its various aspects, Nonlinear Optimization is the first comprehensive treatment that will allow graduate students and researchers to understand its modern ideas, principles, and methods within a reasonable time, but without sacrificing mathematical precision. Andrzej Ruszczynski, a leading expert in the optimization of nonlinear stochastic systems, integrates the theory and the methods of nonlinear optimization in a unified, clear, and mathematically rigorous fashion, with detailed and easy-to-follow proofs illustrated by numerous examples and figures. The book covers convex analysis, the theory of optimality conditions, duality theory, and numerical methods for solving unconstrained and constrained optimization problems. It addresses not only classical material but also modern topics such as optimality conditions and numerical methods for problems involving nondifferentiable functions, semidefinite programming, metric regularity and stability theory of set-constrained systems, and sensitivity analysis of optimization problems. Based on a decade's worth of notes the author compiled in successfully teaching the subject, this book will help readers to understand the mathematical foundations of the modern theory and methods of nonlinear optimization and to analyze new problems, develop optimality theory for them, and choose or construct numerical solution methods. It is a must for anyone seriously interested in optimization.

Optimization—Theory and Practice

This book presents comprehensive state-of-the-art theoretical analysis of the fundamental Newtonian and Newtonian-related approaches to solving optimization and variational problems. A central focus is the relationship between the basic Newton scheme for a given problem and algorithms that also enjoy fast local convergence. The authors develop general perturbed Newtonian frameworks that preserve fast convergence and consider specific algorithms as particular cases within those frameworks, i.e., as perturbations of the associated basic Newton iterations. This approach yields a set of tools for the unified treatment of various algorithms, including some not of the Newton type per se. Among the new subjects addressed is the class of degenerate problems. In particular, the phenomenon of attraction of Newton iterates to critical Lagrange multipliers and its consequences as well as stabilized Newton methods for variational problems and stabilized sequential quadratic programming for optimization. This volume will be useful to researchers and graduate students in the fields of optimization and variational analysis.

Numerical Optimization

This book features 15 chapters based on the Numerical and Evolutionary Optimization (NEO 2017) workshop, held from September 27 to 29 in the city of Tijuana, Mexico. The event gathered researchers from two complimentary fields to discuss the theory, development and application of state-of-the-art techniques to address search and optimization problems. The lively event included 7 invited talks and 64 regular talks covering a wide range of topics, from evolutionary computer vision and machine learning with evolutionary computation, to set oriented numeric and steepest descent techniques. Including research submitted by the NEO community, the book provides informative and stimulating material for future research in the field.

Numerical Techniques for Stochastic Optimization

This book presents new optimization algorithms designed to improve the efficiency of tool paths for five-axis NC machining of sculptured surfaces. The book covers both the structure of the SLAM problem in general and proposes a new extremely efficient approach. It can be used by undergraduate and graduate students and researchers in the field of NC machining and CAD/CAM as well as by corporate research groups for advanced optimization of cutting operations.

Extremum-Seeking Control and Applications

Lange is a Springer author of other successful books. This is the first book that emphasizes the applications of optimization to statistics. The emphasis on statistical applications will be especially appealing to graduate students of statistics and biostatistics.

Numerical Analysis for Statisticians

Rapid changes in today's environment emphasize the need for models and meth ods capable of dealing with the uncertainty inherent in virtually all systems re lated to economics, meteorology, demography, ecology, etc. Systems involving interactions between man, nature and technology are subject to disturbances which may be unlike anything which has been experienced in the past. In the technological revolution increases uncertainty-as each new stage particular, perturbs existing knowledge of structures, limitations and constraints. At the same time, many systems are often too complex to allow for precise measure ment of the parameters or the state of the system. Uncertainty, nonstationarity, disequilibrium are pervasivE' characteristics of most modern systems. In order to manage such situations (or to survive in such an environment) we must develop systems which can facilitate oar response to uncertainty and changing conditions. In our individual behavior we often follow guidelines that are conditioned by the need to be prepared for all (likely) eventualities: insur ance, wearing seat·belts, savings versus investments, annual medical check.ups, even keeping an umbrella at the office, etc. One can identify two major types of mechanisms: the short term adaptive adjustments (defensive driving, mar keting, inventory control, etc.) that are made after making some observations of the system's parameters, and the long term anticipative actions (engineer ing design, policy setting, allocation of resources, investment strategies, etc.).

Modern Optimization with R

This textbook examines a broad range of problems in science and engineering, describing key numerical methods applied to real life. The case studies presented are in such areas as data fitting, vehicle route planning and optimal control, scheduling and resource allocation, sensitivity calculations and worst-case analysis. Chapters are self-contained with exercises provided at the end of most sections. Nonlinear Optimization with Engineering Applications is ideal for self-study and classroom use in engineering courses at the senior undergraduate or graduate level. The book will also appeal to postdocs and advanced researchers interested in the development and use of optimization algorithms.

Introduction to Applied Optimization

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.

Practical Mathematical Optimization

Optimization Theory and Methods can be used as a textbook for an optimization course for graduates and senior undergraduates. It is the result of the author's teaching and research over the past decade. It describes optimization theory and several powerful methods. For most methods, the book discusses an idea’s motivation, studies the derivation, establishes the global and local convergence, describes algorithmic steps, and discusses the numerical performance.

Practical Optimization

This book presents select peer-reviewed papers presented at the International Conference on Numerical Optimization in Engineering and Sciences (NOIEAS) 2019. The book covers a wide variety of numerical optimization techniques across all major engineering disciplines like mechanical, manufacturing, civil, electrical, chemical, computer, and electronics engineering. The major focus is on innovative ideas, current methods and latest results involving advanced optimization techniques. The contents provide a good balance between numerical models and analytical results obtained for different engineering problems and challenges. This book will be useful for students, researchers, and professionals interested in engineering optimization techniques.

Constrained Optimization and Lagrange Multiplier Methods

Numerical PDE-Constrained Optimization

For students in industrial and systems engineering (ISE) and operations research (OR) to understand optimization at an advanced level, they must first grasp the analysis of algorithms, computational complexity, and other concepts and modern developments in numerical methods. Satisfying this prerequisite, Numerical Methods and Optimization: An Intro

Newton-Type Methods for Optimization and Variational Problems

This book studies the approximate solutions of optimization problems in the presence of computational errors. A number of results are presented on the convergence behavior of algorithms in a Hilbert space; these algorithms are examined taking into account computational errors. The author illustrates that algorithms generate a good approximate solution, if computational errors are bounded from above by a small positive constant. Known computational errors are examined with the aim of determining an approximate solution. Researchers and students interested in the optimization theory and its applications will find this book instructive and informative. This monograph contains 16 chapters; including a chapters devoted to the subgradient projection algorithm, the mirror descent algorithm, gradient projection algorithm, the Weiszfelds method, constrained convex minimization problems, the convergence of a proximal point method in a Hilbert space, the continuous subgradient method, penalty methods and Newton's method.

Nonlinear Optimization

An up-to-date account of the interplay between optimization and machine learning, accessible to students and researchers in both communities. The interplay between optimization and machine learning is one of the most important developments in modern computational science. Optimization formulations and methods are proving to be vital in designing algorithms to extract essential knowledge from huge volumes of data. Machine learning, however, is not simply a consumer of optimization technology but a rapidly evolving field that is itself generating new optimization ideas. This book captures the state of the art of the interaction between optimization and machine learning in a way that is accessible to researchers in both fields. Optimization approaches have enjoyed prominence in machine learning because of their wide applicability and attractive theoretical properties. The increasing complexity, size, and variety of today's machine learning models call for the reassessment of existing assumptions. This book starts the process of reassessment. It describes the resurgence in novel contexts of established frameworks such as first-order methods, stochastic approximations, convex relaxations, interior-point methods, and proximal methods. It also devotes attention to newer themes such as regularized optimization, robust optimization, gradient and subgradient methods, splitting techniques, and second-order methods. Many of these techniques draw inspiration from other fields, including operations research, theoretical computer science, and subfields of optimization. The book will enrich the ongoing cross-fertilization between the machine learning community and these other fields, and within the broader optimization community.

Numerical and Evolutionary Optimization – NEO 2017

In January 1992, the Sixth Workshop on Optimization and Numerical Analysis was held in the heart of the Mixteco-Zapoteca region, in the city of Oaxaca, Mexico, a beautiful and culturally rich site in ancient, colonial and modern Mexican civiliza tion. The Workshop was organized by the Numerical Analysis Department at the Institute of Research in Applied Mathematics of the National University of Mexico in collaboration with the Mathematical Sciences Department at Rice University, as were the previous ones in 1978, 1979, 1981, 1984 and 1989. As were the third, fourth, and fifth workshops, this one was supported by a grant from the Mexican National Council for Science and Technology, and the US National Science

Foundation, as part of the joint Scientific and Technical Cooperation Program existing between these two countries. The participation of many of the leading figures in the field resulted in a good representation of the state of the art in Continuous Optimization, and in an over view of several topics including Numerical Methods for Diffusion-Advection PDE problems as well as some Numerical Linear Algebraic Methods to solve related pro blems. This book collects some of the papers given at this Workshop.

Optimal Control Theory

This textbook on nonlinear optimization focuses on model building, real world problems, and applications of optimization models to natural and social sciences. Organized into two parts, this book may be used as a primary text for courses on convex optimization and non-convex optimization. Definitions, proofs, and numerical methods are well illustrated and all chapters contain compelling exercises. The exercises emphasize fundamental theoretical results on optimality and duality theorems, numerical methods with or without constraints, and derivative-free optimization. Selected solutions are given. Applications to theoretical results and numerical methods are highlighted to help students comprehend methods and techniques.

Numerical Optimization

Provides well-written self-contained chapters, including problem sets and exercises, making it ideal for the classroom setting; Introduces applied optimization to the hazardous waste blending problem; Explores linear programming, nonlinear programming, discrete optimization, global optimization, optimization under uncertainty, multi-objective optimization, optimal control and stochastic optimal control; Includes an extensive bibliography at the end of each chapter and an index; GAMS files of case studies for Chapters 2, 3, 4, 5, and 7 are linked to http://www.springer.com/math/book/978-0-387-76634-8; Solutions manual available upon adoptions.

Numerical Optimization

The goal of this book is to gather in a single document the most relevant concepts related to modern optimization methods, showing how such concepts and methods can be addressed using the open source, multi-platform R tool. Modern optimization methods, also known as metaheuristics, are particularly useful for solving complex problems for which no specialized optimization algorithm has been developed. These methods often yield high quality solutions with a more reasonable use of computational resources (e.g. memory and processing effort). Examples of popular modern methods discussed in this book are: simulated annealing; tabu search; genetic algorithms; differential evolution; and particle swarm optimization. This book is suitable for undergraduate and graduate students in Computer Science, Information Technology, and related areas, as well as data analysts interested in exploring modern optimization methods using R.

Production Planning by Mixed Integer Programming

This volume contains 13 selected keynote papers presented at the Fourth International Conference on Numerical Analysis and Optimization. Held every three years at Sultan Qaboos University in Muscat, Oman, this conference highlights novel and advanced applications of recent research in numerical analysis and optimization. Each peer-reviewed chapter featured in this book reports on developments in key fields, such as numerical analysis, numerical optimization, numerical linear algebra, numerical differential equations, optimal control, approximation theory, applied mathematics, derivative-free optimization methods, programming models, and challenging applications that frequently arise in statistics, econometrics, finance, physics, medicine, biology, engineering and industry. Any graduate student or researched wishing to know the latest research in the field will be interested in this volume. This book is dedicated to the late Professors Mike JD Powell and Roger Fletcher, who were the pioneers and leading figures in the mathematics of nonlinear optimization.

Algorithms for Continuous Optimization

Solving optimization problems subject to constraints given in terms of partial d- ferential equations (PDEs) with additional constraints on the controls and/or states is one of the most challenging problems in the context of industrial, medical and economical applications, where the transition from model-based numerical si- lations to model-based design and optimal control is crucial. For the treatment of such optimization problems the interaction of optimization techniques and num- ical simulation plays a central role. After proper discretization, the number of op- 3 10 timization variables varies between 10 and 10 . It is only very recently that the enormous advances in computing power have made it possible to attack problems of this size. However, in order to accomplish this task it is crucial to utilize and f- ther explore the speci?c mathematical structure of optimization problems with PDE constraints, and to develop new mathematical approaches concerning mathematical analysis, structure exploiting algorithms, and discretization, with a special focus on prototype applications. The present book provides a modern introduction to the rapidly developing ma- ematical ?eld of optimization with PDE constraints. The ?rst chapter introduces to the analytical background and optimality theory for optimization problems with PDEs. Optimization problems with PDE-constraints are posed in in?nite dim- sional spaces. Therefore, functional analytic techniques, function space theory, as well as existence- and uniqueness results for the underlying PDE are essential to study the existence of optimal solutions and to derive optimality conditions.

Numerical Analysis and Optimization

The new edition of this book presents a comprehensive and up-to-date description of the most effective methods in continuous optimization. It responds to the growing interest in optimization in engineering, science, and business by focusing on methods best suited to practical problems. This edition has been thoroughly updated throughout. There are new chapters on nonlinear interior methods and derivative-free methods for optimization, both of which are widely used in practice and are the focus of much current research. Because of the emphasis on practical methods, as well as the extensive illustrations and exercises, the book is accessible to a wide audience.

Numerical Optimization in Engineering and Sciences

This book covers the fundamental principles of optimization in finite dimensions. It develops the necessary material in multivariable calculus both with coordinates and coordinate-free, so recent developments such as semidefinite programming can be dealt with.

Optimization for Machine Learning

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.

Numerical Methods for Unconstrained Optimization and Nonlinear Equations

The new edition of this book presents a comprehensive and up-to-date description of the most effective methods in continuous optimization. It responds to the growing interest in optimization in engineering, science, and business by focusing on methods best suited to practical problems. This edition has been thoroughly updated throughout. There are new chapters on nonlinear interior methods and derivative-free methods for optimization, both of which are widely used in practice and are the focus of much current research. Because of the emphasis on practical methods, as well as the extensive illustrations and exercises, the book is accessible to a wide audience.

Numerical Optimization with Computational Errors

This textbook provides a comprehensive modeling, reformulation and optimization approach for solving production planning and supply chain planning problems, covering topics from a basic introduction to planning systems, mixed integer programming (MIP) models and algorithms through the advanced description of mathematical results in polyhedral combinatorics required to solve these problems. Based on twenty years worth of research in which the authors have played a significant role, the book addresses real life industrial production planning problems (involving complex production structures with multiple production stages) using MIP modeling and reformulation approach. The book provides an introduction to MIP modeling and to planning systems, a unique collection of reformulation results, and an easy to use problem-solving library. This approach is demonstrated through a series of real life case studies, exercises and detailed illustrations. Review by Jakub Marecek (Computer Journal) The emphasis put on mixed integer rounding and mixing sets, heuristics in-built in general purpose integer programming solvers, as well as on decompositions and heuristics using integer programming should be praised There is no doubt that this volume offers the present best introduction to integer programming formulations of lotsizing problems, encountered in production planning. (2007)

Nonlinear Optimization

Initial training in pure and applied sciences tends to present problem-solving as the process of elaborating explicit closed-form solutions from basic principles, and then using these solutions in numerical applications. This approach is only applicable to very limited classes of problems that are simple enough for such closed-form solutions to exist. Unfortunately, most real-life problems are too complex to be amenable to this type of treatment. Numerical Methods – a Consumer Guide presents methods for dealing with them. Shifting the paradigm from formal calculus to numerical computation, the text makes it possible for the reader to · discover how to escape the dictatorship of those particular cases that are simple enough to receive a closed-form solution, and thus gain the ability to solve complex, real-life problems; · understand the principles behind recognized algorithms used in state-of-the-art numerical software; · learn the advantages and limitations of these algorithms, to facilitate the choice of which pre-existing bricks to assemble for solving a given problem; and · acquire methods that allow a critical assessment of numerical results. Numerical Methods – a Consumer Guide will be of interest to engineers and researchers who solve problems numerically with computers or supervise people doing so, and to students of both engineering and applied mathematics.

Optimization with PDE Constraints

This study aid on numerical optimization techniques is intended for university undergraduate and postgraduate mechanical engineering students. Optimization procedures are becoming more and more important for lightweight design, where weight reduction can, for example in the case of automotive or aerospace industry, lead to lower fuel consumption and a corresponding reduction in operational costs as well as beneficial effects on the environment. Based on the free computer algebra system Maxima, the authors present procedures for numerically solving problems in engineering mathematics as well as applications taken from traditional courses on the strength of materials. The mechanical theories focus on the typical one-dimensional structural elements, i.e., springs, bars, and Euler–Bernoulli beams, in order to reduce the complexity of the numerical framework and limit the resulting design to a low number of variables. The use of a computer algebra system and the incorporated functions, e.g., for derivatives or equation solving, allows a greater focus on the methodology of the optimization methods and not on standard procedures. The book also provides numerous examples, including some that can be solved using a graphical approach to help readers gain a better understanding of the computer implementation.

Foundations of Optimization

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.

Advanced Numerical Methods to Optimize Cutting Operations of Five Axis Milling Machines

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.

Optimization Theory and Methods

This book introduces, in an accessible way, the basic elements of Numerical PDE-Constrained Optimization, from the derivation of optimality conditions to the design of solution algorithms. Numerical optimization methods in function-spaces and their application to PDE-constrained problems are carefully presented. The developed results are illustrated with several examples, including linear and nonlinear ones. In addition, MATLAB codes, for representative problems, are included. Furthermore, recent results in the emerging field of nonsmooth numerical PDE constrained optimization are also covered. The book provides an overview on the derivation of optimality conditions and on some solution algorithms for problems involving bound constraints, state-constraints, sparse cost functionals and variational inequality constraints.

Numerical Methods and Optimization

Optimization is an important tool used in decision science and for the analysis of physical systems used in engineering. One can trace its roots to the Calculus of Variations and the work of Euler and Lagrange. This natural and reasonable approach to mathematical programming covers numerical methods for finite-dimensional optimization problems. It begins with very simple ideas progressing through more complicated concepts, concentrating on methods for both unconstrained and constrained optimization.

Nonlinear Optimization with Engineering Applications

Extremum-seeking control tracks a varying maximum or minimum in a performance function such as output or cost. It attempts to determine the optimal performance of a control system as it operates, thereby reducing downtime and the need for system analysis. Extremum-seeking Control and Applications is divided into two parts. In the first, the authors review existing analog-optimization-based extremum-seeking control including gradient-, perturbation- and sliding-mode-based control designs. They then propose a novel numerical-optimization-based extremum-seeking control based on optimization algorithms and state regulation. This control design is developed for simple linear time-invariant systems and then extended for a class of feedback linearizable nonlinear systems. The two main optimization algorithms – line search and trust region methods – are analyzed for robustness. Finite-time and asymptotic state regulators are put forward for linear and nonlinear systems respectively. Further design flexibility is achieved using the robustness results of the optimization algorithms and the asymptotic state regulator by which existing nonlinear adaptive control techniques can be introduced for robust design. The approach used is easier to implement and tends to be more robust than those that use perturbation-based extremum-seeking control. The second part of the book deals with a variety of applications of extremum-seeking control: a comparative study of extremum-seeking control schemes in antilock braking system design; source seeking, formation control, collision and obstacle avoidance for groups of autonomous agents; mobile radar networks; and impedance matching. MATLAB®/Simulink® code which can be downloaded from www.springer.com/ISBN helps readers to reproduce the results presented in the text and gives them a head start for implementing the algorithms in their own applications. Extremum-seeking Control and Applications will interest academics and graduate students working in control, and industrial practitioners from a variety of backgrounds: systems, automotive, aerospace, communications, semiconductor and chemical engineering.

Numerical Mathematics

Optimization is a field important in its own right but is also integral to numerous applied sciences, including operations research, management science, economics, finance and all branches of mathematics-oriented engineering. Constrained optimization models are one of the most widely used mathematical models in operations research and management science. This book gives a modern and well-balanced presentation of the subject, focusing on theory but also including algorithims and examples from various real-world applications. Detailed examples and counter-examples are provided--as are exercises, solutions and helpful hints, and Matlab/Maple supplements.

Practical Mathematical Optimization

In the intervening years since this book was published in 1981, the field of optimization has been exceptionally lively. This fertility has involved not only progress in theory, but also faster numerical algorithms and extensions into unexpected or previously unknown areas such as semidefinite programming.

Despite these changes, many of the important principles and much of the intuition can be found in this Classics version of Practical Optimization. This book provides model algorithms and pseudocode, useful tools for users who prefer to write their own code as well as for those who want to understand externally provided code. It presents algorithms in a step-by-step format, revealing the overall structure of the underlying procedures and thereby allowing a high-level perspective on the fundamental differences. And it contains a wealth of techniques and strategies that are well suited for optimization in the twenty-first century, and particularly in the now-flourishing fields of data science, “big data,” and machine learning. Practical Optimization is appropriate for advanced undergraduates, graduate students, and researchers interested in methods for solving optimization problems.

Introduction to Optimization

This undergraduate textbook introduces students of science and engineering to the fascinating field of optimization. It is a unique book that brings together the subfields of mathematical programming, variational calculus, and optimal control, thus giving students an overall view of all aspects of optimization in a single reference. As a primer on optimization, its main goal is to provide a succinct and accessible introduction to linear programming, nonlinear programming, numerical optimization algorithms, variational problems, dynamic programming, and optimal control. Prerequisites have been kept to a minimum, although a basic knowledge of calculus, linear algebra, and differential equations is assumed.

Numerical Engineering Optimization

This book provides a comprehensive, modern introduction to convex optimization, a field that is becoming increasingly important in applied mathematics, economics and finance, engineering, and computer science, notably in data science and machine learning. Written by a leading expert in the field, this book includes recent advances in the algorithmic theory of convex optimization, naturally complementing the existing literature. It contains a unified and rigorous presentation of the acceleration techniques for minimization schemes of first- and second-order. It provides readers with a full treatment of the smoothing technique, which has tremendously extended the abilities of gradient-type methods. Several powerful approaches in structural optimization, including optimization in relative scale and polynomial-time interior-point methods, are also discussed in detail. Researchers in theoretical optimization as well as professionals working on optimization problems will find this book very useful. It presents many successful examples of how to develop very fast specialized minimization algorithms. Based on the author’s lectures, it can naturally serve as the basis for introductory and advanced courses in convex optimization for students in engineering, economics, computer science and mathematics.

Optimization

This book has become the standard for a complete, state-of-the-art description of the methods for unconstrained optimization and systems of nonlinear equations. Originally published in 1983, it provides information needed to understand both the theory and the practice of these methods and provides pseudocode for the problems. The algorithms covered are all based on Newton's method or "quasi-Newton" methods, and the heart of the book is the material on computational methods for multidimensional unconstrained optimization and nonlinear equation problems. The republication of this book by SIAM is driven by a continuing demand for specific and sound advice on how to solve real problems. The level of presentation is consistent throughout, with a good mix of examples and theory, making it a valuable text at both the graduate and undergraduate level. It has been praised as excellent for courses with approximately the same name as the book title and would also be useful as a supplemental text for a nonlinear programming or a numerical analysis course. Many exercises are provided to illustrate and develop the ideas in the text. A large appendix provides a mechanism for class projects and a reference for readers who want the details of the algorithms. Practitioners may use this book for self-study and reference. For complete understanding, readers should have a background in calculus and linear algebra. The book does contain background material in multivariable calculus and numerical linear algebra.

Numerical Methods and Optimization

The purpose of this book is to provide the mathematical foundations of numerical methods, to analyze their basic theoretical properties and to demonstrate their performances on examples and counterexamples. Within any specific class of problems, the most appropriate scientific computing algorithms are reviewed, their theoretical analyses are carried out and the expected results are verified using the MATLAB software environment. Each chapter contains examples, exercises and applications of the theory discussed to the solution of real-life problems. While addressed to senior undergraduates and graduates in engineering, mathematics, physics and computer sciences, this text is also valuable for researchers and users of scientific computing in a large variety of professional fields.

Advances in Optimization and Numerical Analysis

Numerical analysis is the study of computation and its accuracy, stability and often its implementation on a computer. This book focuses on the principles of numerical analysis and is intended to equip those readers who use statistics to craft their own software and to understand the advantages and disadvantages of different numerical methods.

Lectures on Convex Optimization

The NATO Advanced Study Institute on "Algorithms for continuous optimiza tion: the state of the art" was held September 5-18, 1993, at II Ciocco, Barga, Italy. It was attended by 75 students (among them many well known specialists in optimiza tion) from the following countries: Belgium, Brasil, Canada, China, Czech Republic, France, Germany, Greece, Hungary, Italy, Poland, Portugal, Rumania, Spain, Turkey, UK, USA, Venezuela. The lectures were given by 17 well known specialists in the field, from Brasil, China, Germany, Italy, Portugal, Russia, Sweden, UK, USA. Solving continuous optimization problems is a fundamental task in computational mathematics for applications in areas of engineering, economics, chemistry, biology and so on. Most real problems are nonlinear and can be of quite large size. Devel oping efficient algorithms for continuous optimization has been an important field of research in the last 30 years, with much additional impetus provided in the last decade by the availability of very fast and parallel computers. Techniques, like the simplex method, that were already considered fully developed thirty years ago have been thoroughly revised and enormously improved. The aim of this ASI was to present the state of the art in this field. While not all important aspects could be covered in the fifty hours of lectures (for instance multiob jective optimization had to be skipped), we believe that most important topics were presented, many of them by scientists who greatly contributed to their development.