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Optimization Theory
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Optimization
OPTIMIZATION AND OPERATIONS RESEARCH – Volume I
Practical Optimization
Integrated Methods for Optimization

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Practical methods of optimization

Springer

The Advances in Chemical Physics series provides the chemical physics and physical chemistry fields with a forum for critical, authoritative evaluations of advances in every area of the discipline. Filled with cutting-edge research reported in a cohesive manner not found elsewhere in the literature, each volume of the Advances in Chemical Physics series serves as the perfect supplement to any advanced graduate class devoted to the study of chemical physics.

Global Optimization John Wiley & Sons

This textbook covers the fundamentals of optimization, including linear, mixed-

integer linear, nonlinear, and dynamic optimization techniques, with a clear engineering focus. It carefully describes classical optimization models and algorithms using an engineering problem-solving perspective, and emphasizes modeling issues using many real-world examples related to a variety of application areas. Providing an appropriate blend of practical applications and optimization theory makes the text useful to both practitioners and students, and gives the reader a good sense of the power of optimization and the potential difficulties in applying optimization to modeling real-world systems. The book is intended for undergraduate and graduate-level teaching in industrial engineering and other engineering specialties. It is also of use to industry practitioners, due to the inclusion of real-world applications, opening the door to advanced courses on both modeling and algorithm development within the industrial engineering and operations research fields.

Advances in Chemical Physics, Volume 54 New Age International

This book covers several bases at once. It is useful as a textbook for a second course in experimental optimization techniques for industrial production processes. In addition, it is a superb reference volume for use by professors and graduate students in Industrial Engineering and Statistics departments. It will also be of huge interest to applied statisticians, process engineers, and quality engineers working in the

electronics and biotech manufacturing industries. In all, it provides an in-depth presentation of the statistical issues that arise in optimization problems, including confidence regions on the optimal settings of a process, stopping rules in experimental optimization, and more.

Inverse Problem Theory and Methods for Model Parameter Estimation Springer

Practical Optimization: Algorithms and Engineering Applications is a hands-on treatment of the subject of optimization. A comprehensive set of problems and exercises makes the book suitable for use in one or two semesters of a first-year graduate course or an advanced undergraduate course. Each half of the book contains a full semester's worth of complementary yet stand-alone material. The practical orientation of the topics chosen and a wealth of useful examples also make the book suitable for practitioners in the field.

Fundamentals of Optimization

Springer Nature

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.

Practical Mathematical Optimization

SIAM

Optimization: 100 Examples is a book devoted to the analysis of scenarios for which the use of well-known optimization methods encounter certain difficulties. Analysing such examples allows a deeper understanding of the features of these optimization methods, including the limits of their applicability. In this way, the book seeks to stimulate further development and understanding of the theory of optimal control. The study of the presented examples makes it

possible to more effectively diagnose problems that arise in the practical solution of optimal control problems, and to find ways to overcome the difficulties that have arisen. Features Vast collection of examples Simple. accessible presentation Suitable as a research reference for anyone with an interest in optimization and optimal control theory, including mathematicians and engineers Examples differ in properties, i.e. each effect for each class of problems is illustrated by a unique example. Simon Serovajsky is a professor of mathematics at Al-Farabi Kazakh National University in Kazakhstan. He is the author of many books published in the area of optimization and optimal control theory, mathematical physics, mathematical modelling, philosophy and history of mathematics as well as a long list of high-quality publications in learned journals.

Trust Region Methods Springer Science & Business Media

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

Practical Mathematical Optimization CRC Press

Two approaches are known for solving large-scale unconstrained optimization problems—the limited-memory quasi-Newton method (truncated Newton method) and the conjugate gradient method. This is the first book to detail conjugate gradient methods, showing their properties and convergence

characteristics as well as their performance in solving large-scale unconstrained optimization problems and applications. Comparisons to the limited-memory and truncated Newton methods are also discussed. Topics studied in detail include: linear conjugate gradient methods, standard conjugate gradient methods, acceleration of conjugate gradient methods, hybrid, modifications of the standard scheme, memoryless BFGS preconditioned, and three-term. Other conjugate gradient methods with clustering the eigenvalues or with the minimization of the condition number of the iteration matrix, are also treated. For each method, the convergence analysis, the computational performances and the comparisons versus other conjugate gradient methods are given. The theory behind the conjugate gradient algorithms presented as a methodology is developed with a clear, rigorous, and friendly exposition; the reader will gain an understanding of their properties and their convergence and will learn to develop and prove the convergence of his/her own methods. Numerous numerical studies are supplied with comparisons and comments on the behavior of conjugate gradient algorithms for solving a collection of 800 unconstrained optimization problems of different structures and complexities with the number of variables in the range [1000,10000]. The book is addressed to all those interested in developing and using new advanced techniques for solving unconstrained

optimization complex problems. Mathematical programming researchers, theoreticians and practitioners in operations research, practitioners in engineering and industry researchers, as well as graduate students in mathematics, Ph.D. and master students in mathematical programming, will find plenty of information and practical applications for solving large-scale unconstrained optimization problems and applications by conjugate gradient methods.

Handbook of Global Optimization SIAM 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 possibile 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.

Numerical Methods for Unconstrained Optimization and Nonlinear Equations Cambridge University Press

Mathematics of Computing -- General.

Numerical Optimization 1984 Springer

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.

Practical Optimization Elsevier

This volume provides a comprehensive introduction to the theory of (deterministic) optimization. It covers both continuous and discrete optimization. This allows readers to study problems under different points-of-view, which supports a better understanding of the entire field. Many exercises are included to increase the reader's understanding.

Practical Methods for Optimal Control and Estimation Using Nonlinear Programming Birkhäuser

This book proposes a general approach to the basic difficulties appearing in the resolution of inverse problems.

Linear and Nonlinear Optimization Springer Nature

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.
Structural Optimization SIAM
This book integrates the key concepts of mathematical programming (MP) and constraint programming (CP) into a unified framework that allows them to be generalized and combined. The unification of MP and CP creates optimization methods that have much greater modeling power, increased computational speed, and a sizeable reduction computational coding. This integration along with constraint programming being incorporated into a number of programming languages, brings the field a step closer to being able to simply state a problem and having the computer solve it.
Optimization in Engineering John Wiley & Sons
This textbook provides a hands-on treatment of the subject of optimization. A comprehensive set of problems and exercises makes it suitable for use in one or two semesters of an advanced undergraduate course or a first-year graduate course. Each half of the book contains a full semester’s worth of complementary yet stand-alone material. The practical orientation of the topics chosen and a wealth of useful examples also make the book suitable as a reference work for practitioners in the field. In this second edition the authors have added sections on recent

innovations, techniques, and methodologies.

Engineering Optimization CRC Press
Discover core topics in inference and learning with the first volume of this extraordinary three-volume set.

Practical Methods of Optimization: Constrained optimization Springer Science & Business Media
This textbook is for readers new or returning to the practice of optimization whose interest in the subject may relate to a wide range of products and processes. Rooted in the idea of "minimum principles," the book introduces the reader to the analytical tools needed to apply optimization practices to an array of single- and multi-variable problems. While comprehensive and rigorous, the treatment requires no more than a basic understanding of technical math and how to display mathematical results visually. It presents a group of simple, robust methods and illustrates their use in clearly-defined examples. Distinct from the majority of optimization books on the market intended for a mathematically sophisticated audience who might want to develop their own new methods of optimization or do research in the field, this volume fills the void in instructional material for those who need to understand the basic ideas. The text emerged from a set of applications-driven lecture notes used in optimization courses the author has taught for over 25 years. The book is class-tested and refined based on student feedback, devoid of unnecessary abstraction, and

ideal for students and practitioners from across the spectrum of engineering disciplines. It provides context through practical examples and sections describing commercial application of optimization ideas, such as how containerized freight and changing sea routes have been used to continually reduce the cost of moving freight across oceans. It also features 2D and 3D plots and an appendix illustrating the most widely used MATLAB optimization functions.

Scattering and Attenuations of Seismic Waves, Part I EOLSS Publications

After the IUTAM Symposium on Optimization in Structural Design held in Warsaw in 1973, it was clear to me that the time had come for organizing into a consistent body of thought the enormous quantity of results obtained in this domain, studied from so many different points of view, with so many different methods, and at so many levels of practical applicability. My colleague and friend Gianantonnio Sacchi from Milan and I met with Professor Prager in Savognin in July 1974, where I submitted to them my first ideas for a treatise on structural optimization: It should cover the whole domain from basic theory to practical applications, and deal with various materials, various types of structures, various functions required of the structures, and various types of cost . . Obviously, this was to be a team effort, to total three or four volumes, to be written in a balanced manner as textbooks and handbooks. Nothing similar existed at that time, and, indeed,

nothing has been published to date. Professor Prager was immedi ately in favor of such a project. He agreed to write a first part on optimality criteria with me and to help me in the general organization of the series. Since Professor Sacchi was willing to write the text on variational methods, it remained to find authors for parts on the mathematical programming approach to structural optimization (and, more generally, on numerical methods) and on practical optimal design procedures in metal and concrete.

Practical Augmented Lagrangian Methods for Constrained Optimization

SIAM

Advancements in the technology and availability of data sources have led to the `Big Data' era. Working with large data offers the potential to uncover more fine-grained patterns and take timely and accurate decisions, but it also creates a lot of challenges such as slow training and scalability of machine learning models. One of the major challenges in machine learning is to develop efficient and scalable learning algorithms, i.e., optimization techniques to solve large scale learning problems. Stochastic Optimization for Large-scale Machine Learning identifies different areas of improvement and recent research directions to tackle the challenge. Developed optimisation techniques are also explored to improve machine learning algorithms based on data access and on first and second order optimisation methods. Key Features: Bridges machine learning and

Optimisation. Bridges theory and practice in machine learning. Identifies key research areas and recent research directions to solve large-scale machine learning problems. Develops optimisation techniques to improve machine learning algorithms for big data problems. The book will be a valuable reference to practitioners and researchers as well as students in the field of machine learning.