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nonlinear optimization as well as some related algorithms and presents a variety of applications from diverse areas of applied sciences. The author combines three pillars of optimization?theoretical and algorithmic foundation, familiarity with various applications, and the ability to apply the theory and algorithms on actual problems?and rigorously and gradually builds the connection between theory, algorithms, applications, and implementation. Readers will find more than 170 theoretical, algorithmic, and numerical exercises that deepen and enhance the reader's understanding of the topics. The author includes offers several subjects not typically found in optimization books?for example, optimality conditions in sparsity-constrained optimization, hidden convexity, and total least

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This book serves as an introductory text to optimization theory in normed spaces and covers all areas of nonlinear optimization. It presents fundamentals with particular emphasis on the application to problems in the calculus of variations, approximation and optimal control theory. The reader is expected to have a basic knowledge of linear functional analysis.

Optimization is one of the most important areas of modern applied mathematics, with applications in fields from engineering and economics to finance, statistics,

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Andrzej Ruszczyński, 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

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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.

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Optimization is a rich and thriving mathematical discipline, and the underlying theory of current computational optimization techniques grows ever more sophisticated. This book aims to provide a concise, accessible account of convex analysis and its applications and extensions, for a broad audience. Each section concludes with an often extensive set of optional exercises. This new edition adds material on semismooth optimization, as well as several new proofs.

The goal of this book is to present the main ideas and techniques in the field of continuous smooth and nonsmooth optimization. Starting with the case of differentiable data and the classical results on constrained

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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

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- * A review of the required mathematical background material
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- * A treatment of both linear and nonlinear programming
- * An introduction to recent developments, including neural networks, genetic algorithms, and interior-point methods
- * A chapter on the use of descent algorithms for the training of feedforward neural networks
- * Exercise problems after every chapter, many new to this edition
- * MATLAB(r) exercises and examples
- * Accompanying Instructor's Solutions Manual available on request

An Introduction to Optimization, Second Edition helps students prepare for the advanced topics and technological developments that lie ahead. It is

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also a useful book for researchers and professionals in mathematics, electrical engineering, economics, statistics, and business. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

Optimization is the act of obtaining the "best" result under given circumstances. In design, construction, and maintenance of any engineering system, engineers must make technological and managerial decisions to minimize either the effort or cost required or to maximize benefits. There is no single method available for solving all optimization problems efficiently. Several optimization methods have been developed for different types of

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problems. The optimum-seeking methods are mathematical programming techniques (specifically, nonlinear programming techniques). Nonlinear Optimization: Models and Applications presents the concepts in several ways to foster understanding. Geometric interpretation: is used to reinforce the concepts and to foster understanding of the mathematical procedures. The student sees that many problems can be analyzed, and approximate solutions found before analytical solutions techniques are applied. Numerical approximations: early on, the student is exposed to numerical techniques. These numerical procedures are algorithmic and iterative. Worksheets are provided in Excel, MATLAB®, and Maple™ to facilitate the procedure. Algorithms: all algorithms are provided with a step-by-step

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format. Examples follow the summary to illustrate its use and application. Nonlinear Optimization: Models and Applications: Emphasizes process and interpretation throughout Presents a general classification of optimization problems Addresses situations that lead to models illustrating many types of optimization problems Emphasizes model formulations Addresses a special class of problems that can be solved using only elementary calculus Emphasizes model solution and model sensitivity analysis About the author: William P. Fox is an emeritus professor in the Department of Defense Analysis at the Naval Postgraduate School. He received his Ph.D. at Clemson University and has taught at the United States Military Academy and at Francis Marion University where he was the

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chair of mathematics. He has written many publications, including over 20 books and over 150 journal articles. Currently, he is an adjunct professor in the Department of Mathematics at the College of William and Mary. He is the emeritus director of both the High School Mathematical Contest in Modeling and the Mathematical Contest in Modeling.

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