Numerical Optimization: Theoretical and Practical Aspects (Universitext)

By Joseph-Frédéric Bonnans, Jean Charles Gilbert, Claude Lemarechal, Claudia A. Sagastizábal

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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 of Numerical Optimization contains computational exercises in the form of case studies which help understanding optimization methods beyond their theoretical description when coming to actual implementation.

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Editorial Review

Review

From the reviews of the second edition:

"This volume is a collection of four coordinated monographs on topics in numerical optimization. … the four sections of the book fit together to provide a broad survey of methods for numerical optimization at an advanced level. … this book should be of interest to advanced graduate students and researchers working in numerical optimization." (Brian Borchers, MathDL, March, 2007)

"More realistic application problems are introduced with the emphasis on outlining a typical modeling process in more detail. … the presentation of theoretical results on nonsmooth optimization is reorganized and contains now a new subsection with convergence results. The book provides an excellent basis for studying optimization theory and algorithms, especially for nonsmooth optimization. Additional case studies, availability of computer codes, and exercises improve the understanding of numerical algorithms and the practical problem solving process. In summary, the second edition significantly improves the first one." (Klaus Schittkowski, Zentralblatt MATH, Vol. 1108 (10), 2007)

About the Author

The four authors are leading international specialists in various branches of nonlinear optimization (one of them received the Dantzig Prize). They are working - or have worked - at INRIA, the French National Institute for Research in Computer Science and Control, and they also teach in various universities and "Grandes Écoles". All of them continually collaborate with industry on problems dealing with optimization, in fields such as energy management, geoscience, life sciences, etc.

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