Andreas Antoniou
Wu–Sheng Lu

Practical Optimization

Algorithms and Engineering Applications

Second Edition

Springer

Practical Optimization

Antoniou

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The Basics of Practical Optimization Adam B. Levy,2009-01-01 This textbook provides undergraduate students with an introduction to optimization and its uses for relevant and realistic problems The only prerequisite for readers is a basic understanding of multivariable calculus because additional materials such as explanations of matrix tools are provided in a series of Asides both throughout the text at relevant points and in a handy appendix   Practical Optimization Andreas Antoniou,Wu-Sheng Lu,2007-12-14 Practical Optimization Algorithms and Engineering Applications provides 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 Advancements in the efficiency of digital computers and the evolution of reliable software for numerical computation during the past three decades have led to a rapid growth in the theory methods and algorithms of numerical optimization This body of knowledge has motivated widespread applications of optimization methods in many disciplines e g engineering business and science and has subsequently led to problem solutions that were considered intractable not too long ago   **The Basics of Practical Optimization** Adam B. Levy,2022-11-22 Optimization is presented in most multivariable calculus courses as an application of the gradient and while this treatment makes sense for a calculus course there is much more to the theory of optimization Optimization problems are generated constantly and the theory of optimization has grown and developed in response to the challenges presented by these problems This textbook aims to show readers how optimization is done in practice and help them to develop an appreciation for the richness of the theory behind the practice Exercises problems including modeling and computational problems and implementations are incorporated throughout the text to help students learn by doing Python notes are inserted strategically to help readers complete computational problems and implementations The Basics of Practical Optimization Second Edition is intended for undergraduates who have completed multivariable calculus as well as anyone interested in optimization The book is appropriate for a course that complements or replaces a standard linear programming course   **Practical Optimization** Philip E. Gill,Walter Murray,Margaret H. Wright,2019-12-16 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 *Practical Optimization Methods* M. Asghar Bhatti,2012-12-06 The goal of this book is to present basic optimization theory and modern computational algorithms in a concise manner The book is suitable for un dergraduate and graduate students in all branches of engineering operations research and management information systems The book should also be use ful for practitioners who are interested in learning optimization and using these techniques on their own Most available books in the field tend to be either too theoretical or present computational algorithms in a cookbook style An approach that falls some where in between these two extremes is adopted in this book Theory is pre sented in an informal style to make sense to most undergraduate and graduate students in engineering and business Computational algorithms are also de veloped in an informal style by appealing to readers intuition rather than mathematical rigor The available computationally oriented books generally present algorithms alone and expect readers to perform computations by hand or implement these algorithms by themselves This obviously is unrealistic for a usual introductory optimization course in which a wide variety of optimization algorithms are discussed There are some books that present programs written in traditional computer languages such as Basic FORTRAN or Pascal These programs help with computations but are of limited value in developing understanding of the algorithms because very little information about the intermediate steps v Preface VI is presented **Practical Optimization with MATLAB** Mircea Ancău,2019-10-03 This easy to follow guide provides academics and industrial engineers with a state of the art numerical approach to the most frequent technical and economical optimization methods In an engaging manner it provides the reader with not only a systematic and comprehensive study but also with necessary and directly implementable code written in the versatile and readily available platform Matlab The book offers optimization methods for univariate and multivariate constrained or unconstrained functions general optimization methods and multicriteria optimization methods provides intuitively step by step explained sample Matlab code that can be easily adjusted to meet individual requirements and uses a clear concise presentation style which will be suited to readers even without a programming background as well as to students preparing for examinations in optimization methods **Practical Optimization Methods** M. Asghar Bhatti,2000-06-22 This introductory textbook adopts a practical and intuitive approach rather than emphasizing mathematical rigor Computationally oriented books in this area generally present algorithms alone and expect readers to perform computations by hand and are often written in traditional computer languages such as Basic Fortran or Pascal This book on the other hand is the first text to use Mathematica to develop a thorough understanding of optimization algorithms fully exploiting Mathematica s symbolic numerical and graphic capabilities Practical Optimization of Simulations Krung Sinapiromsaran,2000 *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 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

Practical Optimization Philip E. Gill,1981 **Numerical Optimization** Joseph-Frédéric Bonnans,Jean Charles Gilbert,Claude Lemarechal,Claudia A. Sagastizábal,2013-03-14 Just as in its 1st edition 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 Most of the algorithms are explained in a detailed manner allowing straightforward implementation Theoretical aspects of the approaches chosen are also addressed with care often using minimal assumptions 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 Besides the nonsmooth optimization part has been substantially reorganized and expanded Maxima and Minima with Applications Wilfred Kaplan,1998-11-06 This new work by Wilfred Kaplan the distinguished author of influential mathematics and engineering texts is destined to become a classic Timely concise and content driven it provides an intermediate level treatment of maxima minima and optimization Assuming only a background in calculus and some linear algebra Professor Kaplan presents topics in order of difficulty In four short chapters he describes basic concepts and geometric aspects of maxima and minima progresses to problems with side conditions introduces optimization and programming and concludes with an in depth discussion of research topics involving the duality theorems of Fenchel and Rockafellar Throughout the text the subject of convexity is gradually developed from its theoretical underpinnings to problems and finally to its role in applications Other features include A strong emphasis on practical applications of maxima and minima An impressive array of supporting topics such as numerical analysis An ample number of examples and problems More than 60 illustrations highlighting the text Algorithms to reinforce concepts An appendix reviewing the prerequisite linear algebra Maxima and Minima with Applications is an ideal text for upper undergraduate and graduate students taking courses in operations research management general engineering and applied mathematics It can

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