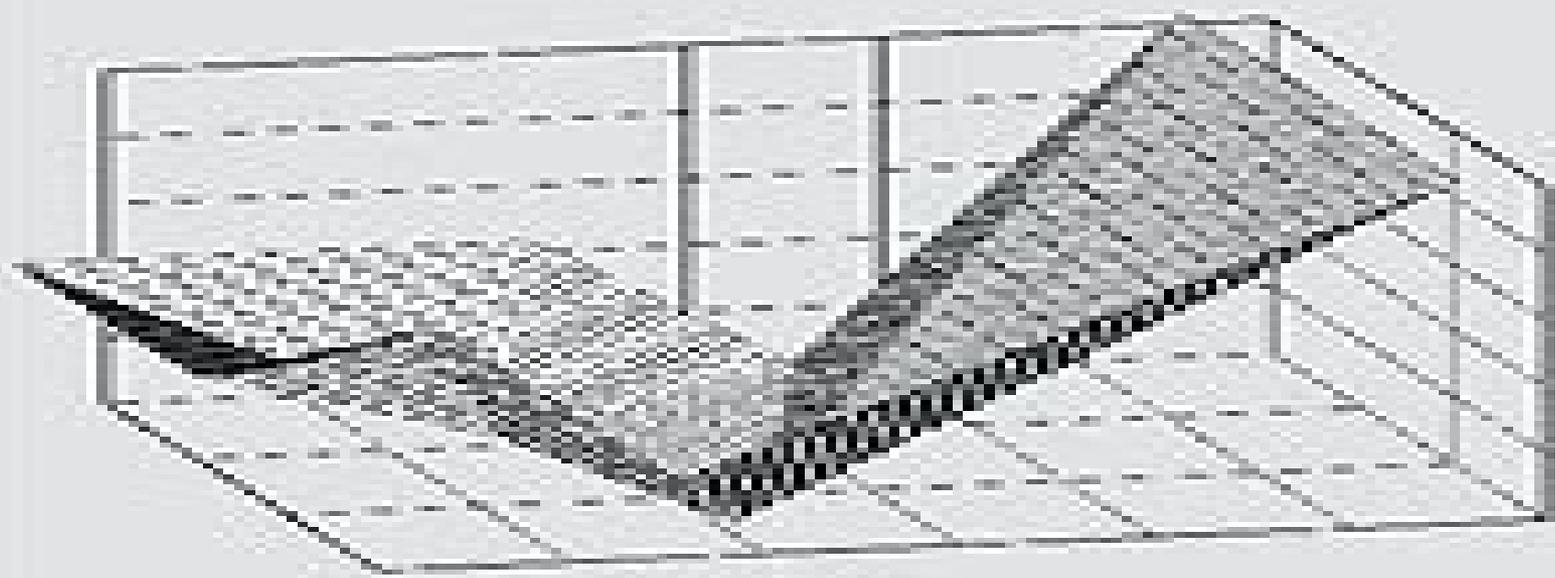# Simplicial Algorithms for Minimizing Polyhedral Functions

M. R. Osborne

Simplicial Algorithms For Minimizing Polyhedral Functions

Ying-Ying Zheng

Simplicial Algorithms For Minimizing Polyhedral Functions:

Simplicial Algorithms for Minimizing Polyhedral Functions M. R. Osborne,2001-01-08 Polyhedral functions provide a model for an important class of problems that includes both linear programming and applications in data analysis General methods for minimizing such functions using the polyhedral geometry explicitly are developed Such methods approach a minimum by moving from extreme point to extreme point along descending edges and are described generically as simplicial The best known member of this class is the simplex method of linear programming but simplicial methods have found important applications in discrete approximation and statistics The general approach considered in this text first published in 2001 has permitted the development of finite algorithms for the rank regression problem The key ideas are those of developing a general format for specifying the polyhedral function and the application of this to derive multiplier conditions to characterize optimality Also considered is the application of the general approach to the development of active set algorithms for polyhedral function constrained problems and associated Lagrangian forms **Guide To Pamir, The: Theory And Use Of Parameterized Adaptive Multidimensional Integration Routines** Stephen L Adler,2012-10-25 PAMIR Parameterized Adaptive Multidimensional Integration Routines is a suite of Fortran programs for multidimensional numerical integration over hypercubes simplexes and hyper rectangles in general dimension p intended for use by physicists applied mathematicians computer scientists and engineers The programs which are available on the internet at www pamir integrate com and are free for non profit research use are capable of following localized peaks and valleys of the integrand Each program comes with a Message Passing Interface MPI parallel version for cluster use as well as serial versions The first chapter presents introductory material similar to that on the PAMIR website and the next is a manual giving much more detail on the use of the programs than is on the website They are followed by many examples of performance benchmarks and comparisons with other programs and a discussion of the computational integration aspects of PAMIR in comparison with other methods in the literature The final chapter provides details of the construction of the algorithms while the Appendices give technical details and certain mathematical derivations *Convex Optimization Algorithms* Dimitri Bertsekas,2015-02-01 This book provides a comprehensive and accessible presentation of algorithms for solving convex optimization problems It relies on rigorous mathematical analysis but also aims at an intuitive exposition that makes use of visualization where possible This is facilitated by the extensive use of analytical and algorithmic concepts of duality which by nature lend themselves to geometrical interpretation The book places particular emphasis on modern developments and their widespread applications in fields such as large scale resource allocation problems signal processing and machine learning The book is aimed at students researchers and practitioners roughly at the first year graduate level It is similar in style to the author s 2009Convex Optimization Theory book but can be read independently The latter book focuses on convexity theory and optimization duality while the present book focuses on algorithmic issues The two books share notation and together

cover the entire finite dimensional convex optimization methodology To facilitate readability the statements of definitions and results of the theory book are reproduced without proofs in Appendix B   Mathematical Reviews ,2002   **Global Optimization** Reiner Horst,Hoang Tuy,2013-11-11 The main contents and character of the monograph did not change with respect to the first edition However within most chapters we incorporated quite a number of modifications which take into account the recent development of the field the very valuable suggestions and comments that we received from numerous colleagues and students as well as our own experience while using the book Some errors and misprints in the first edition are also corrected Reiner Horst May 1992 Hoang Tuy PREFACE TO THE FIRST EDITION The enormous practical need for solving global optimization problems coupled with a rapidly advancing computer technology has allowed one to consider problems which a few years aga would have been considered computationally intractable As a consequence we are seeing the creation of a large and increasing number of diverse algorithms for solving a wide variety of multiextremal global optimization problems The goal of this book is to systematically clarify and unify these diverse approaches in order to provide insight into the underlying concepts and their pro perties Aside from a coherent view of the field much new material is presented   **ASTIN Bulletin** ,2006   *Bulletin of the Belgian Mathematical Society, Simon Stevin* ,2002

Computational Techniques and Applications, CTAC ,1997   **Lectures on Global Optimization** Thomas Frederick Coleman,2009 A large number of mathematical models in many diverse areas of science and engineering have lead to the formulation of optimization problems where the best solution globally optimal is needed This book covers a small subset of important topics in global optimization with emphasis on theoretical developments and scientific applications   *American Book Publishing Record* ,2001   **Who's who in Australia** ,2006   **Proceedings of the 1995 American Control Conference** ,1995   *Nieuw Archief Voor Wiskunde* ,2003   *Subject Guide to Books in Print* ,1991   **Generalized Concavity in Optimization and Economics** Siegfried Schaible,W. T. Ziemba,1981   **Statistica** ,2001

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