Introduction To Mathematical Optimization

Edwin K. P. Chong,Stanislaw H. Żak

Introduction to Mathematical Optimization Xin-She Yang,2008 This book strives to provide a balanced coverage of efficient algorithms commonly used in solving mathematical optimization problems. It covers both the convectional algorithms and modern heuristic and metaheuristic methods. Topics include gradient-based algorithms such as Newton-Raphson method, steepest descent method, Hooke-Jeeves pattern search, Lagrange multipliers, linear programming, particle swarm optimization (PSO), simulated annealing (SA), and Tabu search. Multiobjective optimization including important concepts such as Pareto optimality and utility method is also described. Three Matlab and Octave programs so as to demonstrate how PSO and SA work are provided. An example of demonstrating how to modify these programs to solve multiobjective optimization problems using recursive method is discussed.

Business Optimization Using Mathematical Programming Josef Kallrath,2021-08-31 This book presents a structured approach to formulate, model, and solve mathematical optimization problems for a wide range of real world situations. Among the problems covered are production, distribution and supply chain planning, scheduling, vehicle routing, as well as cutting stock, packing, and nesting. The optimization techniques used to solve the problems are primarily linear, mixed-integer linear, nonlinear, and mixed integer nonlinear programming. The book also covers important considerations for solving real-world optimization problems, such as dealing with valid inequalities and symmetry during the modeling phase, but also data interfacing and visualization of results in a more and more digitized world. The broad range of ideas and approaches presented helps the reader to learn how to model a variety of problems from process industry, paper and metals industry, the energy sector, and logistics using mathematical optimization techniques.

Practical Mathematical Optimization Jan Snyman,2005-03-03 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.

Introduction to Mathematical Optimization Matteo Fischetti,2019-09-12 This book is intended to be a teaching aid for students of the courses in Operations Research and Mathematical Optimization for scientific faculties. Some of the basic topics of Operations Research and Optimization are considered: Linear Programming, Integer Linear Programming, Computational Complexity, and Graph Theory. Particular emphasis is given to Integer Linear Programming, with an

exposition of the most recent resolution techniques, and in particular of the branch-and-cut method. The work is accompanied by numerous examples and exercises.

Introduction To Mathematical Optimization Xin-She Yang,2009-01-01

Mathematical Programming Melvyn Jeter,2018-05-03 This book serves as an introductory text in mathematical programming and optimization for students having a mathematical background that includes one semester of linear algebra and a complete calculus sequence. It includes computational examples to aid students develop computational skills.

A Gentle Introduction to Optimization B. Guenin,J. Könemann,L. Tunçel,2014-07-31 Optimization is an essential technique for solving problems in areas as diverse as accounting, computer science and engineering. Assuming only basic linear algebra and with a clear focus on the fundamental concepts, this textbook is the perfect starting point for first- and second-year undergraduate students from a wide range of backgrounds and with varying levels of ability. Modern, real-world examples motivate the theory throughout. The authors keep the text as concise and focused as possible, with more advanced material treated separately or in starred exercises. Chapters are self-contained so that instructors and students can adapt the material to suit their own needs and a wide selection of over 140 exercises gives readers the opportunity to try out the skills they gain in each section. Solutions are available for instructors. The book also provides suggestions for further reading to help students take the next step to more advanced material.

Introduction to Optimization Pablo Pedregal,2006-03-04 This undergraduate textbook introduces students of science and engineering to the fascinating field of optimization. It is a unique book that brings together the subfields of mathematical programming, variational calculus, and optimal control, thus giving students an overall view of all aspects of optimization in a single reference. As a primer on optimization, its main goal is to provide a succinct and accessible introduction to linear programming, nonlinear programming, numerical optimization algorithms, variational problems, dynamic programming, and optimal control. Prerequisites have been kept to a minimum, although a basic knowledge of calculus, linear algebra, and differential equations is assumed.

Introduction to Mathematical Programming Russell C. Walker,1999 Intended for Mathematical Programming courses at the undergraduate level. Course can be found in business schools-especially MBA programs-as Management Science and Operations Research. Providing the background in mathematics departments, the course may also be called Linear Programming or Optimization. Necessary to begin using mathematical programming as a tool for managerial applications and beyond, this empowering guide helps students learn to recognize when a mathematical model can be useful and helps them develop an appreciation and understanding of the mathematics associated with the applied techniques. Formatted in a flexible framework to suit individual course needs, it presents self-contained chapters later in the book which are designed to work in the order an instructor deems most suitable. For more information, please visit: http://www.math.cmu.edu/~rw1k/

An Introduction to Optimization Edwin K. P. Chong,Stanislaw H. Żak,2004-04-05 A modern, up-to-date introduction to optimization theory and methods This authoritative book serves as an introductory text to optimization at the senior undergraduate and beginning graduate levels. With consistently accessible and elementary treatment of all topics, An Introduction to Optimization, Second Edition helps students build a solid working knowledge of the field, including unconstrained optimization, linear programming, and constrained optimization. Supplemented with more than one hundred tables and illustrations, an extensive bibliography, and numerous worked examples to illustrate both theory and algorithms, this book also provides: * A review of the required mathematical background material * A mathematical discussion at a level accessible to MBA and business students * 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 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.

Practical Mathematical Optimization Jan A Snyman,Daniel N Wilke,2018-05-02 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.

Mathematics of Optimization: How to do Things Faster Steven J. Miller,2017-12-20 Optimization Theory is an active area of research with numerous applications; many of the books are designed for engineering classes, and thus have an emphasis on problems from such fields. Covering much of the same material, there is less emphasis on coding and detailed applications as the intended audience is more mathematical. There are still several important problems discussed (especially scheduling problems), but there is more emphasis on theory and less on the nuts and bolts of coding. A constant theme of the text is the "why" and the "how" in the subject. Why are we able to do a calculation efficiently? How should we look at a problem? Extensive effort is made to motivate the mathematics and isolate how one can apply ideas/perspectives to a variety of problems. As many of the key algorithms in the subject require too much time or detail to analyze in a first course (such as the run-time of the Simplex Algorithm), there are numerous comparisons to simpler algorithms which students have either seen or can quickly learn (such as the Euclidean algorithm) to motivate the type of results on run-time savings.

Introduction to Optimization Methods P. Adby,2013-03-09 During the last decade the techniques of non-linear optimization have emerged as an important subject for study and research. The increasingly widespread application of optim

ization has been stimulated by the availability of digital computers, and the necessity of using them in the investigation of large systems. This book is an introduction to non-linear methods of optimization and is suitable for undergraduate and post graduate courses in mathematics, the physical and social sciences, and engineering. The first half of the book covers the basic optimization techniques including linear search methods, steepest descent, least squares, and the Newton-Raphson method. These are described in detail, with worked numerical examples, since they form the basis from which advanced methods are derived. Since 1965 advanced methods of unconstrained and constrained optimization have been developed to utilise the computational power of the digital computer. The second half of the book describes fully important algorithms in current use such as variable metric methods for unconstrained problems and penalty function methods for constrained problems. Recent work, much of which has not yet been widely applied, is reviewed and compared with currently popular techniques under a few generic main headings. vi PREFACE Chapter I describes the optimization problem in mathemat ical form and defines the terminology used in the remainder of the book. Chapter 2 is concerned with single variable optimization. The main algorithms of both search and approximation methods are developed in detail since they are an essential part of many multi-variable methods.

Optimization Techniques L. R. Foulds,2012-12-06 Optimization is the process by which the optimal solution to a problem, or optimum, is produced. The word optimum has come from the Latin word optimus, meaning best. And since the beginning of his existence Man has strived for that which is best. There has been a host of contributions, from Archimedes to the present day, scattered across many disciplines. Many of the earlier ideas, although interesting from a theoretical point of view, were originally of little practical use, as they involved a daunting amount of com putational effort. Now modern computers perform calculations, whose time was once estimated in man-years, in the figurative blink of an eye. Thus it has been worthwhile to resurrect many of these earlier methods. The advent of the computer has helped bring about the unification of optimization theory into a rapidly growing branch of applied mathematics. The major objective of this book is to provide an introduction to the main optimization tech niques which are at present in use. It has been written for final year undergrad uates or first year graduates studying mathematics, engineering, business, or the physical or social sciences. The book does not assume much mathemati cal knowledge. It has an appendix containing the necessary linear algebra and basic calculus, making it virtually self-contained. This text evolved out of the experience of teaching the material to finishing undergraduates and beginning graduates.

Introduction to Optimization Boris Teodorovich Poliak,1987

Opt Art Robert Bosch,2019-11-12 Bosch provides a lively and accessible introduction to the geometric, algebraic, and algorithmic foundations of optimization. He presents classical applications, such as the legendary Traveling Salesman Problem, and shows how to adapt them to make optimization art--opt art. art.

Introduction to Continuous Optimization Roman A. Polyak,2021-04-29 This self-contained monograph presents the reader with an authoritative view of Continuous Optimization, an area of mathematical optimization that has experienced major developments during the past 40 years. The book contains results which have not yet been covered in a systematic way as well as a summary of results on NR theory and methods developed over the last several decades. The readership is aimed to graduate students in applied mathematics, computer science, economics, as well as researchers working in optimization and those applying optimization methods for solving real life problems. Sufficient exercises throughout provide graduate students and instructors with practical utility in a two-semester course in Continuous Optimization. The topical coverage includes interior point methods, self-concordance theory and related complexity issues, first and second order methods with accelerated convergence, nonlinear rescaling (NR) theory and exterior point methods, just to mention a few. The book contains a unified approach to both interior and exterior point methods with emphasis of the crucial duality role. One of the main achievements of the book shows what makes the exterior point methods numerically attractive and why. The book is composed in five parts. The first part contains the basics of calculus, convex analysis, elements of unconstrained optimization, as well as classical results of linear and convex optimization. The second part contains the basics of self-concordance theory and interior point methods, including complexity results for LP, QP, and QP with quadratic constraint, semidefinite and conic programming. In the third part, the NR and Lagrangian transformation theories are considered and exterior point methods are described. Three important problems in finding equilibrium are considered in the fourth part. In the fifth and final part of the book, several important applications arising in economics, structural optimization, medicine, statistical learning theory, and more, are detailed. Numerical results, obtained by solving a number of real life and test problems, are also provided.

Engineering Optimization Xin-She Yang,2010-07-20 An accessible introduction to metaheuristics and optimization, featuring powerful and modern algorithms for application across engineering and the sciences From engineering and computer science to economics and management science, optimization is a core component for problem solving. Highlighting the latest developments that have evolved in recent years, Engineering Optimization: An Introduction with Metaheuristic Applications outlines popular metaheuristic algorithms and equips readers with the skills needed to apply these techniques to their own optimization problems. With insightful examples from various fields of study, the author highlights key concepts and techniques for the successful application of commonly-used metaheuristc algorithms, including simulated annealing, particle swarm optimization, harmony search, and genetic algorithms. The author introduces all major metaheuristic algorithms and their applications in optimization through a presentation that is organized into three succinct parts: Foundations of Optimization and Algorithms provides a brief introduction to the underlying nature of optimization and the common approaches to optimization problems, random number generation, the Monte Carlo method, and the Markov chain

Monte Carlo method Metaheuristic Algorithms presents common metaheuristic algorithms in detail, including genetic algorithms, simulated annealing, ant algorithms, bee algorithms, particle swarm optimization, firefly algorithms, and harmony search Applications outlines a wide range of applications that use metaheuristic algorithms to solve challenging optimization problems with detailed implementation while also introducing various modifications used for multi-objective optimization Throughout the book, the author presents worked-out examples and real-world applications that illustrate the modern relevance of the topic. A detailed appendix features important and popular algorithms using MATLAB® and Octave software packages, and a related FTP site houses MATLAB code and programs for easy implementation of the discussed techniques. In addition, references to the current literature enable readers to investigate individual algorithms and methods in greater detail. Engineering Optimization: An Introduction with Metaheuristic Applications is an excellent book for courses on optimization and computer simulation at the upper-undergraduate and graduate levels. It is also a valuable reference for researchers and practitioners working in the fields of mathematics, engineering, computer science, operations research, and management science who use metaheuristic algorithms to solve problems in their everyday work.

Numerical Analysis and Optimization Grégoire Allaire,2007-05-24 This work familiarises students with mathematical models (PDEs) and methods of numerical solution and optimisation. Including numerous exercises and examples, this is an ideal text for advanced students in Applied Mathematics, Engineering, Physical Science and Computer Science.

Optimization Theory with Applications Donald A. Pierre,2012-07-12 Broad-spectrum approach to important topic. Explores the classic theory of minima and maxima, classical calculus of variations, simplex technique and linear programming, optimality and dynamic programming, more. 1969 edition.

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