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Numerical Optimization | Jorge Nocedal | Springer

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This is a book for people interested in solving optimization problems. Because of the wide (and growing) use of optimization in science, engineering, economics, and industry, it is essential for students and practitioners alike to develop an understanding of optimization

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Starting with illustrative real-world examples, this book exposes in a tutorial way algorithms for numerical optimization: fundamental ones (Newtonian methods, line-searches, trust-region, sequential quadratic programming, etc.), as well as more specialized and advanced ones (nonsmooth optimization, decomposition techniques, and interior-point methods).

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Abstract. In this chapter, we present methods for the numerical solution of the constrained finite horizon nonlinear optimal control problems which occurs in each iterate of the NMPC procedure.

The new edition of this book presents a comprehensive and up-to-date description of the most effective methods in continuous optimization. It is enhanced by new chapters on nonlinear interior methods and derivative-free methods for optimization.

The new edition of this book presents a comprehensive and up-to-date description of the most effective methods in continuous optimization. It responds to the growing interest in optimization in engineering, science, and business by focusing on methods best suited to practical problems. This edition has been thoroughly updated throughout. There are new chapters on nonlinear interior methods and derivative-free

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methods for optimization, both of which are widely used in practice and are the focus of much current research. Because of the emphasis on practical methods, as well as the extensive illustrations and exercises, the book is accessible to a wide audience.

Optimization is an important tool used in decision science and for the analysis of physical systems used in engineering. One can trace its roots to the Calculus of Variations and the work of Euler and Lagrange. This natural and reasonable approach to mathematical programming covers numerical methods for finite-dimensional optimization problems. It begins with very simple ideas progressing through more complicated concepts, concentrating on methods for both unconstrained and constrained optimization.

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

This book introduces, in an accessible way, the basic elements of Numerical PDE-Constrained Optimization, from the derivation of optimality conditions to the design of solution algorithms. Numerical optimization methods in function-spaces and their application to PDE-constrained problems are carefully presented. The developed results are illustrated with several examples, including linear and nonlinear ones. In addition, MATLAB codes, for representative problems, are included. Furthermore, recent results in the emerging field of nonsmooth numerical PDE constrained optimization are also covered. The book provides an overview on the derivation of optimality conditions and on some solution algorithms for problems involving bound constraints, state-constraints, sparse cost functionals and variational inequality constraints.

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.

This book provides a comprehensive, modern introduction to convex optimization, a field that is becoming increasingly important in applied mathematics, economics and finance, engineering, and computer science, notably in data science and machine learning. Written by a leading expert in the field, this book includes recent advances in the algorithmic theory of convex optimization, naturally complementing the existing literature. It contains a unified and rigorous presentation of the acceleration techniques for minimization schemes of first- and second-order. It provides readers with a full treatment of the smoothing technique, which has tremendously extended the abilities of gradient-type methods. Several powerful approaches in structural optimization, including optimization in relative scale and polynomial-time interior-point methods, are also discussed in detail. Researchers in theoretical optimization as well as professionals working on optimization problems will find this book very useful. It presents many successful examples of how to develop very fast specialized minimization algorithms. Based on the author's lectures, it can naturally serve as the basis for introductory and advanced courses in convex optimization for students in engineering, economics, computer science and mathematics.

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This volume contains 13 selected keynote papers presented at the Fourth International Conference on Numerical Analysis and Optimization. Held every three years at Sultan Qaboos University in Muscat, Oman, this conference highlights novel and advanced applications of recent research in numerical analysis and optimization. Each peer-reviewed chapter featured in this book reports on developments in key fields, such as numerical analysis, numerical optimization, numerical linear algebra, numerical differential equations, optimal control, approximation theory, applied mathematics, derivative-free optimization methods, programming models, and challenging applications that frequently arise in statistics, econometrics, finance, physics, medicine, biology, engineering and industry. Any graduate student or researcher wishing to know the latest research in the field will be interested in this volume. This book is dedicated to the late Professors Mike JD Powell and Roger Fletcher, who were the pioneers and leading figures in the mathematics of nonlinear optimization.

Rapid changes in today's environment emphasize the need for models and methods capable of dealing with the uncertainty inherent in virtually all systems related to economics, meteorology, demography, ecology, etc. Systems involving interactions between man, nature and technology are subject to disturbances which may be unlike anything which has been experienced in the past. In the technological revolution increases uncertainty-as each new stage particular, perturbs existing knowledge of structures, limitations and constraints. At the same time, many systems are often too complex to allow for precise measurement of the parameters or the state of the system. Uncertainty, nonstationarity, disequilibrium are pervasive characteristics of most modern systems. In order to manage such situations (or to survive in such an environment) we must develop systems which can facilitate our response to uncertainty and changing conditions. In our individual behavior we often follow guidelines that are conditioned by the need to be prepared for all (likely) eventualities: insurance, wearing seat-belts, savings versus investments, annual medical check-ups, even keeping an umbrella at the office, etc. One can identify two major types of mechanisms: the short term adaptive adjustments (defensive driving, marketing, inventory control, etc.) that are made after making some observations of the system's parameters, and the long term anticipative actions (engineering design, policy setting, allocation of resources, investment strategies, etc.).

This book presents select peer-reviewed papers presented at the International Conference on Numerical Optimization in Engineering and Sciences (NOIEAS) 2019. The book covers a wide variety of numerical optimization techniques across all major engineering disciplines like mechanical, manufacturing, civil, electrical, chemical, computer, and electronics engineering. The major focus is on innovative ideas, current methods and latest results involving advanced optimization techniques. The contents provide a good balance between numerical models and analytical results obtained for different engineering problems and challenges. This book will be useful for students, researchers, and professionals interested in engineering optimization techniques.

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