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Optimization is a rich and thriving mathematical discipline, and the underlying theory of current computational optimization techniques grows ever more sophisticated. This book aims to provide a concise, accessible account of convex analysis and its applications and extensions, for a broad audience. Each section concludes with an often extensive set of optional exercises. This new edition adds material on semismooth optimization, as well as several new proofs.

A Rigorous Mathematical Approach To Identifying A Set Of Design Alternatives And Selecting The Best Candidate From Within That Set, Engineering Optimization Was Developed As A Means Of Helping Engineers To Design Systems That Are Both More Efficient And Less Expensive And To Develop New Ways Of Improving The Performance Of Existing Systems. Thanks To The Breathtaking Growth In Computer Technology That Has Occurred Over The Past Decade, Optimization Techniques Can Now Be Used To Find Creative Solutions To Larger, More Complex Problems Than Ever Before. As A Consequence, Optimization Is Now Viewed As An Indispensable Tool Of The Trade For Engineers Working In Many Different Industries, Especially The Aerospace, Automotive, Chemical, Electrical, And Manufacturing Industries. In Engineering Optimization, Professor Singiresu S. Rao Provides An Application-Oriented Presentation Of The Full Array Of Classical And Newly Developed Optimization Techniques Now Being Used By Engineers In A Wide Range Of Industries. Essential Proofs And Explanations Of The Various Techniques Are Given In A Straightforward, User-Friendly Manner, And Each Method Is Copiously Illustrated With Real-World Examples That Demonstrate How To Maximize Desired Benefits While Minimizing Negative Aspects Of Project Design. Comprehensive, Authoritative, Up-To-Date, Engineering Optimization Provides In-Depth Coverage Of Linear And Nonlinear Programming, Dynamic Programming, Integer Programming, And Stochastic Programming Techniques As Well As Several Breakthrough Methods, Including Genetic Algorithms, Simulated Annealing, And Neural Network-Based And Fuzzy Optimization Techniques. Designed To Function Equally Well As

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This book provides the foundations of the theory of nonlinear optimization as well as some related algorithms and presents a variety of applications from diverse areas of applied sciences. The author combines three pillars of optimization—theoretical and algorithmic foundation, familiarity with various applications, and the ability to apply the theory and algorithms on actual problems—and rigorously and gradually builds the connection between theory, algorithms, applications, and implementation. Readers will find more than 170 theoretical, algorithmic, and numerical exercises that deepen and enhance the reader's understanding of the topics. The author includes offers several subjects not typically found in optimization books—for example, optimality conditions in sparsity-constrained optimization, hidden convexity, and total least squares. The book also offers a large number of applications discussed theoretically and algorithmically, such as circle fitting, Chebyshev center, the Fermat-Weber problem, denoising, clustering, total least squares, and orthogonal regression and theoretical and algorithmic topics demonstrated by the MATLAB toolbox CVX and a package of m-files that is posted on the book's web site.

Seeking sparse solutions of underdetermined linear systems is required in many areas of engineering and science such as signal and image processing. The efficient sparse representation becomes central in various big or high-dimensional data processing, yielding fruitful theoretical and realistic results in these fields. The mathematical optimization plays a fundamentally important role in the development of these results and acts as the mainstream numerical algorithms for the sparsity-seeking problems arising from big-data processing, compressed sensing, statistical learning, computer vision, and so on. This has attracted the interest of many researchers at the interface of engineering, mathematics and computer science. Sparse Optimization Theory and Methods presents the state of the art in theory and algorithms for signal recovery under the sparsity assumption. The up-to-date uniqueness conditions for the sparsest solution of underdetermined linear systems are described. The results for sparse signal recovery under the matrix property called range space property (RSP) are introduced, which is a deep and mild condition for the sparse signal to be recovered by convex optimization methods. This framework is generalized to 1-bit compressed sensing, leading to a novel sign recovery theory in this area. Two efficient sparsity-seeking algorithms, reweighted l_1 -minimization in primal space and the algorithm based on complementary slackness property, are presented. The theoretical efficiency of these algorithms is rigorously analysed in this book. Under the RSP assumption, the author also provides a novel and unified stability analysis for several popular optimization methods for sparse signal recovery, including l_1 -minimization, Dantzig selector and LASSO. This book incorporates recent development and the author's latest research in the field that have not appeared in other books.

Fixed Point Theory, Variational Analysis, and Optimization not only covers three vital branches of nonlinear analysis—fixed point theory, variational inequalities, and vector optimization—but also explains the connections between them, enabling the study of a general form of variational inequality problems related to the optimality conditions invol

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This book provides a concise, accessible account of convex analysis and its applications and extensions, for a broad audience. It can serve as a teaching text, at roughly the level of first year graduate students, since the main body of the text is self-contained, with each section rounded off by an often extensive set of optional exercises. The new edition adds material on semismooth optimization, as well as several new proofs that will make this book even more self-contained.

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.

The relaxation method has enjoyed an intensive development during many decades and this new edition of this comprehensive text reflects in particular the main achievements in the past 20 years. Moreover, many further improvements and extensions are included, both in the direction of optimal control and optimal design as well as in numerics and applications in materials science, along with an updated treatment of the abstract parts of the theory.

In this book, the theory, methods and applications of separable optimization are considered. Some general results are presented, techniques of approximating the separable problem by linear programming problem, and dynamic programming are also studied. Convex separable programs subject to inequality/ equality constraint(s) and bounds on variables are also studied and convergent iterative algorithms of polynomial complexity are proposed. As an application, these algorithms are used in the implementation of stochastic quasigradient methods to some separable stochastic programs. The problems of numerical approximation of tabulated functions and numerical solution of overdetermined systems of linear algebraic equations and some systems of nonlinear equations are solved by separable convex unconstrained minimization problems. Some properties of the Knapsack polytope are also studied. This second edition includes a substantial amount of new and revised content. Three new chapters, 15-17, are included. Chapters 15-16 are devoted to the further analysis of the Knapsack problem. Chapter 17 is focused on the analysis of a nonlinear transportation problem. Three new Appendices (E-G) are also added to this edition and present technical details that help round out the coverage. Optimization problems and methods for solving the problems considered are interesting not only from the viewpoint of optimization theory, optimization methods and their applications, but also from the viewpoint of other fields of science, especially the artificial intelligence and machine learning fields within computer science. This book is intended for the researcher, practitioner, or engineer who is interested in the detailed treatment of separable programming and wants to take advantage of the latest theoretical and algorithmic results. It may also be used as a textbook for a special topics course or as a supplementary textbook for graduate courses on nonlinear and convex optimization.

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