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Mathematical Optimization: introduction

Preface This book has been used in an upper division undergraduate course about optimization given in the Mathematics Department at Northwestern University.

Introduction to Mathematical Optimization

Basic optimization principles are presented with emphasis on gradient-based numerical optimization strategies and algorithms for solving both smooth and noisy discontinuous optimization problems. Attention is also paid to the difficulties of expense of function evaluations and the existence of multiple minima that often unnecessarily inhibit the use of gradient-based methods.

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Mathematical Optimization is a branch of applied mathematics which is useful in many different fields. Here are a few examples: • Manufacturing • Production • Inventory control • Transportation • Scheduling • Networks • Finance • Engineering • Mechanics • Economics • Control engineering • Marketing • Policy Modeling

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DOI: 10.1007/S00158-005-0595-0 Corpus ID: 59108289. Jan A. Snyman, Practical Mathematical Optimization: An introduction to basic optimization theory and classical and new gradient-based algorithms

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Practical Mathematical Optimization: Basic Optimization ...

Chapter 1 is an introduction to the basics of mathematical optimization. First of all, it presents the terminology and the most fundamental class of mathematical optimization problems, the linear optimization problem. Then, it explains with examples how to formulate simple models and how to use a mathematical optimization solver to find a solution.

Forward — Mathematical Optimization: Solving Problems ...

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Optimization January 7, 2004 Prof. R.W. Cottle Page 1 of 8 1. ABOUT

OPTIMIZATION The field of optimization is concerned with the study of maximization and minimization of mathematical functions. Very often the arguments of (i.e., variables or unknowns in) these functions are subject to side conditions or constraints. By virtue of its great utility

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