


Convexification And Global Optimization In Continuous And Mixed-Integer Nonlinear Programming

Author : Mohit Tawarmalani Nikolaos Sahinidis / **Category :** Mathematics / **Total Pages :** 478 pages

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Summary : Free convexification and global optimization in continuous and mixed-integer nonlinear programming pdf download - interest in constrained optimization originated with the simple linear programming model since it was practical and perhaps the only computationally tractable model at the time constrained linear optimization models were soon adopted in numerous application areas and are perhaps the most widely used mathematical models in operations research and management science at the time of this writing modelers have however found the assumption of linearity to be overly restrictive in expressing the real-world phenomena and problems in economics finance business communication engineering design computational biology and other areas that frequently demand the use of nonlinear expressions and discrete variables in optimization models both of these extensions of the linear programming model are np-hard thus representing very challenging problems on the brighter side recent advances in algorithmic and computing technology make it possible to revisit these problems with the hope of solving practically relevant problems in reasonable amounts of computational time initial attempts at solving nonlinear programs concentrated on the development of local optimization methods guaranteeing globality under the assumption of convexity on the other hand the integer programming literature has concentrated on the development of methods that ensure global optima the aim of this book is to marry the advancements in solving nonlinear and integer programming models and to develop new results in the more general framework of mixed-integer nonlinear programs minlps with the goal of devising practically efficient global optimization algorithms for minlps

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