



Introduction to Optimization Methods

By Paul R. Aaby, M. A. H. Dempster

Chapman and Hall, United Kingdom, 1974. Paperback. Book Condition: New. 210 x 134 mm. Language: English . Brand New Book ***** Print on Demand *****.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 optimization 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...



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