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Linear and Nonlinear Optimization - math.gmu.edu

Provides an introduction to the applications, theory, and algorithms of linear and nonlinear optimization. The emphasis is on practical aspects - discussing modern algorithms, as well as the influence of theory on the interpretation of solutions or on the design of software.

Linear and Nonlinear Optimization: Igor Griva: 9780898716610

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influence of theory on the interpretation of solutions or on the design of software. The book includes several examples of realistic optimization models that address important applications.

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For those who would like to buy a text, the following is highly recommended: Linear and Nonlinear Optimization by Griva, Nash and Sofer, SIAM Press, Philadelphia, Second edition (2009). NOTES: Module 1 Module 2 Module 3 Module 4 Module 5 Module 6 REFERENCES:

I.E. 2081: NONLINEAR OPTIMIZATION - University of Pittsburgh

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Syllabus. The time will be divided about equally between linear programming, unconstrained nonlinear optimization, and nonlinear programming (that is, nonlinear optimization with constraints). We will de ne Linear Programs (LPs) and describe the simplex method for the solution of LPs.

Optimization - Studentportalen

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