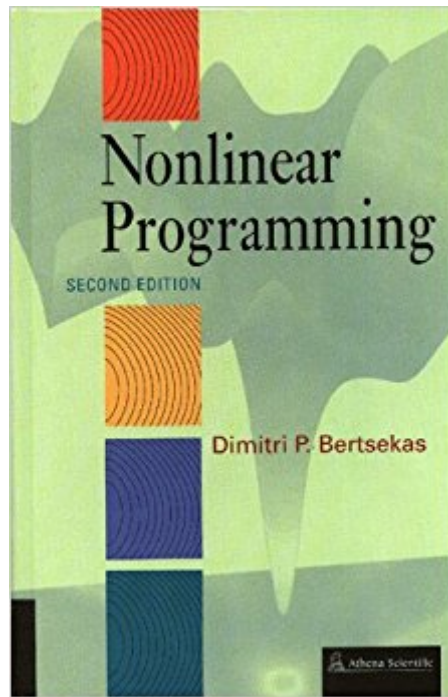


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Nonlinear Programming



Synopsis

This extensive rigorous textbook, developed through instruction at MIT, focuses on nonlinear and other types of optimization: iterative algorithms for constrained and unconstrained optimization, Lagrange multipliers and duality, large scale problems, and the interface between continuous and discrete optimization. Among its special features, the book: 1) provides extensive coverage of iterative optimization methods within a unifying framework 2) provides a detailed treatment of interior point methods for linear programming 3) covers in depth duality theory from both a variational and a geometrical/convex analysis point of view 4) includes much new material on a number of topics, such as neural network training, discrete-time optimal control, and large-scale optimization 5) includes a large number of examples and exercises detailed solutions of many of which are posted on the internet Much supplementary/support material can be found at the book's web page

Book Information

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The study of optimization is not an easy task. Several books, different levels, some books only addressing theory, some books emphasizing algorithms and a few addressing modelling. When you read scientific papers, eventually you will convince yourself of the necessity to know some more "advanced" results (Lagrange, Duality and even non-differentiable optimization) that are not well explained on introductory operational research books. Up to date, with solutions available for download at Bertsekas' homepage.

This is a MUST if you are doing research in optimization or need to study the details of optimization theory. It explains both theory and algorithm quite well with many exercises worth doing. Strongly recommended.

A very thorough book about the details and best book i've ever known for optimization. If you want to how to deduce the algorithm, i would recommend it.

This book explains the duality theory very well. It also covers various numerical methods. People who never have background in optimization can start the subject from this book. The exercises were collected from recent papers, so they are common problems that you might encounter in your research.

Reference book of my lecture! Highly recommended by my teacher in lecture nonlinear programming. Splendid and rigorous proof are what I need

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