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Introduction to Linear Optimization Understanding and Using Linear Programming Optimization Over Integers **Robust Optimization** Linear Programming Combinatorics, Algorithms, Probabilistic and Experimental Methodologies *Machine Learning Under a Modern Optimization Lens* Integer and Combinatorial Optimization **Linear Programming and Network Flows Linear and Integer Optimization** *A Gentle Introduction to Optimization* **An Introduction to Linear Programming and Game Theory Convex Optimization** *Optimization Methods in Finance* **Linear Optimization and Duality Linear Programming with Duals** Linear and Convex Optimization **Linear Programming: Foundations and Extensions Integer Programming** *Optimization Models Network Flows and Monotropic Optimization* **Integer Programming and Combinatorial Optimization Semidefinite Optimization and Convex Algebraic Geometry Linear Programming 2** sgfrgds Theory of Linear and Integer Programming **Nonlinear Programming 3** *Linear Programming* How the World Computes The Analytics Edge Introduction to Linear Optimization and Extensions with MATLAB **Robust and Online Large-Scale Optimization Linear Programming 1 Mechanism Design Optimization in Operations Research Rollout, Policy Iteration, and Distributed Reinforcement Learning** Linear Programming Robust Discrete Optimization and Its Applications *Convex Optimization Theory Combinatorial Optimization*

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Understanding and Using Linear Programming Oct 01 2022 The book is an introductory textbook mainly for students of computer science and mathematics. Our guiding phrase is "what every theoretical computer scientist should know about linear programming". A major focus is on applications of linear programming, both in practice and in theory. The book is concise, but at the same time, the main results are covered with complete proofs and in sufficient detail, ready for presentation in class. The book does not require more prerequisites than basic linear algebra, which is summarized in an appendix. One of its main goals is to help the reader to see linear programming "behind the scenes".
Linear Programming Jun 28 2022 "This comprehensive treatment of the fundamental ideas and principles of linear programming covers basic theory, selected applications, network flow problems, and advanced techniques. Using specific examples to illuminate practical and theoretical aspects of the subject, the author clearly reveals the structures of fully detailed proofs. The presentation is geared toward modern efficient implementations of the simplex method and appropriate data structures for network flow problems. Completely self-contained, it develops even elementary facts on linear equations and matrices from the beginning."--Back cover.
Linear Programming 1 Jan 30 2020 Encompassing all the major topics students will encounter in courses on the subject, the authors teach both the underlying mathematical foundations and how these ideas are implemented in practice. They illustrate all the concepts with both worked examples and plenty of exercises, and, in addition, provide software so that students can try out numerical methods and so hone their skills in interpreting the results. As a result, this will make an ideal textbook for all those coming to the subject for the first time. Authors' note: A problem recently found with the software is due to a bug in Formula One, the third party commercial software package that was used for the development of the interface. It occurs when the date, currency, etc. format is set to a non-United States version. Please try setting your computer date/currency option to the United States option . The new version of Formula One, when ready, will be posted on WWW.
Convex Optimization Theory Jul 26 2019 An insightful, concise, and rigorous treatment of the basic theory of convex sets and functions in finite dimensions, and the analytical/geometrical foundations of convex optimization and duality theory. Convexity theory is first developed in a simple accessible manner, using easily visualized proofs. Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality between descriptions of convex functions in terms of points, and in terms of hyperplanes. Finally, convexity theory and abstract duality are applied to problems of constrained optimization, Fenchel and conic duality, and game theory to develop the sharpest possible duality results within a highly visual geometric framework. This on-line version of the book, includes an extensive set of theoretical problems with detailed high-quality solutions, which significantly extend the range and value of the book. The book may be used as a text for a theoretical convex optimization course; the author has taught several variants of such a course at MIT and elsewhere over the last ten years. It may also be used as a supplementary source for nonlinear programming classes, and as a theoretical foundation for classes focused on convex optimization models (rather than theory). It is an excellent supplement to several of our books: Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2017), Network Optimization(Athena Scientific, 1998), Introduction to Linear Optimization (Athena Scientific, 1997), and Network Flows and Monotropic Optimization (Athena Scientific, 1998).
Robust Discrete Optimization and Its Applications Aug 26 2019 This book deals with decision making in environments of significant data un certainty, with particular emphasis on operations and production management applications. For such environments, we suggest the use of the robustness ap proach to decision making, which assumes inadequate knowledge of the decision maker about the random state of nature and develops a decision that hedges against the worst contingency that may arise. The main motivating factors for a decision maker to use the robustness approach are: • It does not ignore uncertainty and takes a proactive step in response to the fact that forecasted values of uncertain parameters will not occur in most environments; • It applies to decisions of unique, non-repetitive nature, which are common in many fast and dynamically changing environments; • It accounts for the risk averse nature of decision makers; and • It recognizes that even though decision environments are fraught with data uncertainties, decisions are evaluated ex post with the realized data. For all of the above reasons, robust decisions are dear to the heart of opera tional decision makers. This book takes a giant first step in presenting decision support tools and solution methods for generating robust decisions in a variety of interesting application environments. Robust Discrete Optimization is a comprehensive mathematical programming framework for robust decision making.
Linear Programming with Duals Jul 18 2021 This textbook presents a theoretical treatment of linear programming, network flows and applications, integer programming, and computational complexity. The author includes a rigorous discussion of linear theory, numerous examples and exercises, and geometric intuitive explanations. He also offers computational tips and interpretation of software input. Unlike other books, this text incorporates duality throughout its chapters, rather than treating it as an add-on topic. It also discusses computational complexity theory, which can be used to classify problems according to the appropriate solution method.
Robust and Online Large-Scale Optimization Mar 02 2020 Scheduled transportation networks give rise to very complex and large-scale networkoptimization problems requiring innovative solution techniques and ideas from mathematical optimization and theoretical computer science. Examples of scheduled transportation include bus, ferry, airline, and railway networks, with the latter being a prime application domain that provides a fair amount of the most complex and largest instances of such optimization problems. Scheduled transport optimization deals with planning and scheduling problems over several time horizons, and substantial progress has been made for strategic planning and scheduling problems in all transportation domains. This state-of-the-art survey presents the outcome of an open call for contributions asking for either research papers or state-of-the-art survey articles. We received 24 submissions that underwent two rounds of the standard peer-review process, out of which 18 were finally accepted for publication. The volume is organized in four parts: Robustness and Recoverability, Robust Timetabling and Route Planning, Robust Planning Under Scarce Resources, and Online Planning: Delay and Disruption Management.
Combinatorial Optimization Jun 24 2019 This well-written textbook on combinatorial optimization puts special emphasis on theoretical results and algorithms with provably good performance, in contrast to heuristics. The book contains complete (but concise) proofs, as well as many deep results, some of which have not appeared in any previous books.
Combinatorics, Algorithms, Probabilistic and Experimental Methodologies May 28 2022 The First International Symposium on Combinatorics, Algorithms, Probabilistic and Experimental Methodologies was held in Hangzhou, China, in April 2007. The symposium provided an interdisciplinary forum for researchers to share their discoveries and approaches; search for ideas, methodologies, and tool boxes; find better, faster, and more accurate solutions; and develop a research agenda of common interest. This volume constitutes the refereed post-proceedings of the symposium. Inside you'll find 46 full papers. They represent some of the most important thinking and advancements in the field. The papers address large data processing problems using different methodologies from major disciplines such as computer science, combinatorics, and statistics.
Optimization Methods in Finance Sep 19 2021 Optimization models play an increasingly important role in financial decisions. This is the first textbook devoted to explaining how recent advances in optimization models, methods and software can be applied to solve problems in computational finance more efficiently and accurately. Chapters discussing the theory and efficient solution methods for all major classes of optimization problems alternate with chapters illustrating their use in modeling problems of mathematical finance. The reader is guided through topics such as volatility estimation, portfolio optimization problems and constructing an index fund, using techniques such as nonlinear optimization models, quadratic programming formulations and integer programming models respectively. The book is based on Master's courses in financial engineering and comes with worked examples, exercises and case studies. It will be welcomed by applied mathematicians, operational researchers and others who work in mathematical and computational finance and who are seeking a text for self-learning or for use with courses.
How the World Computes Jun 04 2020 This book constitutes the refereed proceedings of the Turing Centenary Conference and the 8th Conference on Computability in Europe, CiE 2012, held in Cambridge, UK, in June 2012. The 53 revised papers presented together with 6 invited lectures were carefully reviewed and selected with an acceptance rate of under 29,8%. The CiE 2012 Turing Centenary Conference will be remembered as a historic event in the continuing development of the powerful explanatory role of computability across a wide spectrum of research

areas. The papers presented at CiE 2012 represent the best of current research in the area, and forms a fitting tribute to the short but brilliant trajectory of Alan Mathison Turing. Both the conference series and the association promote the development of computability-related science, ranging over mathematics, computer science and applications in various natural and engineering sciences such as physics and biology, and also including the promotion of related non-scientific fields such as philosophy and history of computing.

Optimization in Operations Research Nov 29 2019 For first courses in operations research, operations management Optimization in Operations Research, Second Edition covers a broad range of optimization techniques, including linear programming, network flows, integer/combinatorial optimization, and nonlinear programming. This dynamic text emphasizes the importance of modeling and problem formulation andhow to apply algorithms to real-world problems to arrive at optimal solutions. Use a program that presents a better teaching and learning experience-for you and your students. Prepare students for real-world problems: Students learn how to apply algorithms to problems that get them ready for their field. Use strong pedagogy tools to teach: Key concepts are easy to follow with the text's clear and continually reinforced learning path. Enjoy the text's flexibility: The text features varying amounts of coverage, so that instructors can choose how in-depth they want to go into different topics.

Linear Optimization and Duality Aug 19 2021 Linear Optimization and Dualiyy: A Modern Exposition departs from convention in significant ways. Standard linear programming textbooks present the material in the order in which it was discovered. Duality is treated as a difficult add-on after coverage of formulation, the simplex method, and polyhedral theory. Students end up without knowing duality in their bones. This text brings in duality in Chapter 1 and carries duality all the way through the exposition. Chapter 1 gives a general definition of duality that shows the dual aspects of a matrix as a column of rows and a row of columns. The proof of weak duality in Chapter 2 is shown via the Lagrangian, which relies on matrix duality. The first three LP formulation examples in Chapter 3 are classic primal-dual pairs including the diet problem and 2-person zero sum games. For many engineering students, optimization is their first immersion in rigorous mathematics. Conventional texts assume a level of mathematical sophistication they don't have. This text embeds dozens of reading tips and hundreds of answered questions to guide such students. Features Emphasis on duality throughout Practical tips for modeling and computation Coverage of computational complexity and data structures Exercises and problems based on the learning theory concept of the zone of proximal development Guidance for the mathematically unsophisticated reader About the Author Craig A. Tovey is a professor in the H. Milton Stewart School of Industrial and Systems Engineering at Georgia Institute of Technology. Dr. Tovey received an AB from Harvard College, an MS in computer science and a PhD in operations research from Stanford University. His principal activities are in operations research and its interdisciplinary applications. He received a Presidential Young Investigator Award and the Jacob Wolfowitz Prize for research in heuristics. He was named an Institute Fellow at Georgia Tech, and was recognized by the ACM Special Interest Group on Electronic Commerce with the Test of Time Award. Dr. Tovey received the 2016 Golden Goose Award for his research on bee foraging behavior leading to the development of the Honey Bee Algorithm.

Semidefinite Optimization and Convex Algebraic Geometry Dec 11 2020 An accessible introduction to convex algebraic geometry and semidefinite optimization. For graduate students and researchers in mathematics and computer science.

Linear Programming 2 Nov 09 2020 George Dantzig is widely regarded as the founder of this subject with his invention of the simplex algorithm in the 1940's. In this second volume, the theory of the items discussed in the first volume is expanded to include such additional advanced topics as variants of the simplex method; interior point methods, GUB, decomposition, integer programming, and game theory. Graduate students in the fields of operations research, industrial engineering and applied mathematics will thus find this volume of particular interest.

Linear Programming Sep 27 2019 Includes one IBM/PC floppy disk. System Requirements: Monochrome monitors, IBM-compatible machines, minimum: 286 IBM, DOS 2.0 or higher. This book gives a complete, concise introduction to the theory and applications of linear programming. It emphasizes the practical applications of mathematics, and makes the subject more accessible to individuals with varying mathematical abilities. It is one of the first rigorous linear programming texts that does not require linear algebra as a prerequisite. In addition, this text contains a floppy disk containing the program SIMPLEX, designed to help students solve problems using the computer. Key Features * Less rigorous mathematically - will appeal to individuals with varying mathematical abilities * Includes a floppy disk containing the program SIMPLEX and an appendix to help students solve problems using the computer * Includes chapters on network analysis and dynamic programming - topics of great interest to business majors and industrial engineers * Includes modem applications - selected computer programs for solving various max/min applications

Linear Programming: Foundations and Extensions May 16 2021 This book focuses largely on constrained optimization. It begins with a substantial treatment of linear programming and proceeds to convex analysis, network flows, integer programming, and convex optimization. Along the way, dynamic programming and the linear complementarity problem are touched on as well. This book aims to be the first introduction to the topic. Specific examples and concrete algorithms precede more abstract topics. Nevertheless, topics covered are developed in some depth, a large number of numerical examples worked out in detail, and many recent results are included, most notably interior-point methods. The exercises at the end of each chapter both illustrate the theory, and, in some cases, extend it. Optimization is not merely an intellectual exercise: its purpose is to solve practical problems on a computer. Accordingly, the book comes with software that implements the major algorithms studied. At this point, software for the following four algorithms is available: The two-phase simplex method The primal-dual simplex method The path-following interior-point method The homogeneous self-dual methods.£/LIST£.

Machine Learning Under a Modern Optimization Lens Apr 26 2022

Optimization Models Mar 14 2021 This accessible textbook demonstrates how to recognize, simplify, model and solve optimization problems - and apply these principles to new projects.

Mechanism Design Dec 31 2019 Mechanism design is an analytical framework for thinking clearly and carefully about what exactly a given institution can achieve when the information necessary to make decisions is dispersed and privately held. This analysis provides an account of the underlying mathematics of mechanism design based on linear programming. Three advantages characterize the approach. The first is simplicity: arguments based on linear programming are both elementary and transparent. The second is unity: the machinery of linear programming provides a way to unify results from disparate areas of mechanism design. The third is reach: the technique offers the ability to solve problems that appear to be beyond solutions offered by traditional methods. No claim is made that the approach advocated should supplant traditional mathematical machinery. Rather, the approach represents an addition to the tools of the economic theorist who proposes to understand economic phenomena through the lens of mechanism design.

Integer and Combinatorial Optimization Mar 26 2022 Rave reviews for INTEGER AND COMBINATORIAL OPTIMIZATION "This book provides an excellent introduction and survey of traditional fields of combinatorial optimization . . . It is indeed one of the best and most complete texts on combinatorial optimization . . . available. [And] with more than 700 entries, [it] has quite an exhaustive reference list."-Optima "A unifying approach to optimization problems is to formulate them like linear programming problems, while restricting some or all of the variables to the integers. This book is an encyclopedic resource for such formulations, as well as for understanding the structure of and solving the resulting integer programming problems."-Computing Reviews "[This book] can serve as a basis for various graduate courses on discrete optimization as well as a reference book for researchers and practitioners."-Mathematical Reviews "This comprehensive and wide-ranging book will undoubtedly become a standard reference book for all those in the field of combinatorial optimization."-Bulletin of the London Mathematical Society "This text should be required reading for anybody who intends to do research in this area or even just to keep abreast of developments."-Times Higher Education Supplement, London Also of interest . . . INTEGER PROGRAMMING Laurence A. Wolsey Comprehensive and self-contained, this intermediate-level guide to integer programming provides readers with clear, up-to-date explanations on why some problems are difficult to solve, how techniques can be reformulated to give better results, and how mixed integer programming systems can be used more effectively. 1998 (0-471-28366-5) 260 pp.

An Introduction to Linear Programming and Game Theory Nov 21 2021 Praise for the Second Edition: "This is quite a well-done book: very tightly organized,better-than-average exposition, and numerous examples,illustrations, and applications." —Mathematical Reviews of the American MathematicalSociety An Introduction to Linear Programming and Game Theory, ThirdEdition presents a rigorous, yet accessible, introduction tothe theoretical concepts and computational techniques of linearprogramming and game theory. Now with more extensive modelingexercises and detailed integer programming examples, this bookuniquely illustrates how mathematics can be used in real-worldapplications in the social, life, and managerial sciences,providing readers with the opportunity to develop and apply theiranalytical abilities when solving realistic problems. This Third Edition addresses various new topics and improvementsin the field of mathematical programming, and it also presents twosoftware programs, LP Assistant and the Solver add-in for MicrosoftOffice Excel, for solving linear programming problems. LPAssistant, developed by coauthor Gerard Keough, allows readers toperform the basic steps of the algorithms provided in the book andis freely available via the book's related Web site. The use of thesensitivity analysis report and integer programming algorithm fromthe Solver add-in for Microsoft Office Excel is introduced soreaders can solve the book's linear and integer programmingproblems. A detailed appendix contains instructions for the use ofboth applications. Additional features of the Third Edition include: A discussion of sensitivity analysis for the two-variableproblem, along with new examples demonstrating integer programming,non-linear programming, and make vs. buy models Revised proofs and a discussion on the relevance and solution ofthe dual problem A section on developing an example in Data EnvelopmentAnalysis An outline of the proof of John Nash's theorem on the existenceof equilibrium strategy pairs for non-cooperative, non-zero-sumgames Providing a complete mathematical development of all presentedconcepts and examples, Introduction to Linear Programming andGame Theory, Third Edition is an ideal text for linearprogramming and mathematical modeling courses at theupper-undergraduate and graduate levels. It also serves as avaluable reference for professionals who use game theory inbusiness, economics, and management science.

Nonlinear Programming 3 Aug 07 2020 Monotone operators and augmented lagrangian methods in nonlinear programming; The convergence of variable metric methods for nonlinearly constrained optimization calculations; A hybrid method for nonlinear programming; Two-phase algorithm for nonlinear constraint problems; Quasi-newton methods for equality constrained optimization: equivalence of existing methods and a new implementation; An idealized exact penalty function; Exact penalty algorithms for nonlinear programming; A variable metric method for linearly constrained minimization problems; Solving systems of nonlinear equations by broyden's method with project updates; At the interface of modeling and algorithms research; Modeling combinatorial mathematical programming problems by netforms: an illustrative application; On the comparative evaluation of algorithms for mathematical programming problems.

Linear Programming Jul 06 2020 This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

Introduction to Linear Optimization and Extensions with MATLAB Apr 02 2020 Filling the need for an introductory book on linear programming that discusses the important ways to mitigate parameter uncertainty, Introduction to Linear Optimization and Extensions with MATLAB provides a concrete and intuitive yet rigorous introduction to modern linear optimization. In addition to fundamental topics, the book discusses current l

Integer Programming Apr 14 2021 This book is an elegant and rigorous presentation of integer programming, exposing the subject's mathematical depth and broad applicability. Special attention is given to the theory behind the algorithms used in state-of-the-art solvers. An abundance of concrete examples and exercises of both theoretical and real-world interest explore the wide range of applications and ramifications of the theory. Each chapter is accompanied by an expertly informed guide to the literature and special topics, rounding out the reader's understanding and serving as a gateway to deeper study. Key topics include: formulations polyhedral theory cutting planes decomposition enumeration semidefinite relaxations Written by renowned experts in integer programming and combinatorial optimization, Integer Programming is destined to become an essential text in the field.

Introduction to Linear Optimization Nov 02 2022

Theory of Linear and Integer Programming Sep 07 2020 Theory of Linear and Integer Programming Alexander Schrijver Centrum voor Wiskunde en Informatica, Amsterdam, The Netherlands This book describes the theory of linear and integer programming and surveys the algorithms for linear and integer programming problems, focusing on complexity analysis. It aims at complementing the more practically oriented books in this field. A special feature is the author's coverage of important recent developments in linear and integer programming. Applications to combinatorial optimization are given, and the author also includes extensive historical surveys and bibliographies. The book is intended for graduate students and researchers in operations research, mathematics and computer science. It will also be of interest to mathematical historians. Contents 1 Introduction and preliminaries; 2 Problems, algorithms, and complexity; 3 Linear algebra and complexity; 4 Theory of lattices and linear diophantine equations; 5 Algorithms for linear diophantine equations; 6 Diophantine approximation and basis reduction; 7 Fundamental concepts and results on polyhedra, linear inequalities, and linear programming; 8 The structure of polyhedra; 9 Polarity, and blocking and anti-blocking polyhedra; 10 Sizes and the theoretical complexity of linear inequalities and linear programming; 11 The simplex method; 12 Primal-dual, elimination, and relaxation methods; 13 Khachiyan's method for linear programming; 14 The ellipsoid method for polyhedra more generally; 15 Further polynomiality results in linear programming; 16 Introduction to integer linear programming; 17 Estimates in integer linear programming; 18 The complexity of integer linear programming; 19 Totally unimodular matrices: fundamental properties and examples; 20 Recognizing total unimodularity; 21 Further theory related to total unimodularity; 22 Integral polyhedra and total dual integrality; 23 Cutting planes; 24 Further methods in integer linear programming; Historical and further notes on integer linear programming; References; Notation index; Author index; Subject index

Linear and Integer Optimization Jan 24 2022 Presenting a strong and clear relationship between theory and practice, Linear and Integer Optimization: Theory and Practice is divided into two main parts. The first covers the theory of linear and integer optimization, including both basic and advanced topics. Dantzig's simplex algorithm, duality, sensitivity analysis, integer optimization models

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Linear Programming and Network Flows Feb 22 2022 Table of contents

Network Flows and Monotropic Optimization Feb 10 2021 A rigorous and comprehensive treatment of network flow theory and monotropic optimization by one of the world's most renowned applied mathematicians. This classic textbook covers extensively the duality theory and the algorithms of linear and nonlinear network optimization optimization, and their significant extensions to monotropic programming (separable convex constrained optimization problems, including linear programs). It complements our other book on the subject of network optimization Network Optimization: Continuous and Discrete Models (Athena Scientific, 1998). Monotropic programming problems are characterized by a rich interplay between combinatorial structure and convexity properties. Rockafellar develops, for the first time, algorithms and a remarkably complete duality theory for these problems. Among its special features the book: (a) Treats in-depth the duality theory for linear and nonlinear network optimization (b) Uses a rigorous step-by-step approach to develop the principal network optimization algorithms (c) Covers the main algorithms for specialized network problems, such as max-flow, feasibility, assignment, and shortest path (d) Develops in detail the theory of monotropic programming, based on the author's highly acclaimed research (e) Contains many examples, illustrations, and exercises (f) Contains much new material not found in any other textbook

Integer Programming and Combinatorial Optimization Jan 12 2021 This book constitutes the refereed proceedings of the 10th International Conference on Integer Programming and Combinatorial Optimization, IPCO 2004, held in New York City, USA in June 2004. The 32 revised papers presented were carefully reviewed and selected from 109 submissions. Among the topics addressed are vehicle routing, network management, mixed-integer programming, computational complexity, game theory, supply chain management, stochastic optimization problems, production scheduling, graph computations, computational graph theory, separation algorithms, local search, linear optimization, integer programming, graph coloring, packing, combinatorial optimization, routing, flow algorithms, 0/1 polytopes, and polyhedra.

Linear and Convex Optimization Jun 16 2021 Discover the practical impacts of current methods of optimization with this approachable, one-stop resource Linear and Convex Optimization: A Mathematical Approach delivers a concise and unified treatment of optimization with a focus on developing insights in problem structure, modeling, and algorithms. Convex optimization problems are covered in detail because of their many applications and the fast algorithms that have been developed to solve them. Experienced researcher and undergraduate teacher Mike Veatch presents the main algorithms used in linear, integer, and convex optimization in a mathematical style with an emphasis on what makes a class of problems practically solvable and developing insight into algorithms geometrically. Principles of algorithm design and the speed of algorithms are discussed in detail, requiring no background in algorithms. The book offers a breadth of recent applications to demonstrate the many areas in which optimization is successfully and frequently used, while the process of formulating optimization problems is addressed throughout. Linear and Convex Optimization contains a wide variety of features, including: Coverage of current methods in optimization in a style and level that remains appealing and accessible for mathematically trained undergraduates Enhanced insights into a few algorithms, instead of presenting many algorithms in cursory fashion An emphasis on the formulation of large, data-driven optimization problems Inclusion of linear, integer, and convex optimization, covering many practically solvable problems using algorithms that share many of the same concepts Presentation of a broad range of applications to fields like online marketing, disaster response, humanitarian development, public sector planning, health delivery, manufacturing, and supply chain management Ideal for upper level undergraduate mathematics majors with an interest in practical applications of mathematics, this book will also appeal to business, economics, computer science, and operations research majors with at least two years of mathematics training.

The Analytics Edge May 04 2020 "Provides a unified, insightful, modern, and entertaining treatment of analytics. The book covers the science of using data to build models, improve decisions, and ultimately add value to institutions and individuals"--Back cover.

Rollout, Policy Iteration, and Distributed Reinforcement Learning Oct 28 2019 The purpose of this book is to develop in greater depth some of the methods from the author's Reinforcement Learning and Optimal Control recently published textbook (Athena Scientific, 2019). In particular, we present new research, relating to systems involving multiple agents, partitioned architectures, and distributed asynchronous computation. We pay special attention to the contexts of dynamic programming/policy iteration and control theory/model predictive control. We also discuss in some detail the application of the methodology to challenging discrete/combinatorial optimization problems, such as routing, scheduling, assignment, and mixed integer programming, including the use of neural network approximations within these contexts. The book focuses on the fundamental idea of policy iteration, i.e., start from some policy, and successively generate one or more improved policies. If just one improved policy is generated, this is called rollout, which, based on broad and consistent computational experience, appears to be one of the most versatile and reliable of all reinforcement learning methods. In this book, rollout algorithms are developed for both discrete deterministic and stochastic DP problems, and the development of distributed implementations in both multiagent and multiprocessor settings, aiming to take advantage of parallelism. Approximate policy iteration is more ambitious than rollout, but it is a strictly off-line method, and it is generally far more computationally intensive. This motivates the use of parallel and distributed computation. One of the purposes of the monograph is to discuss distributed (possibly asynchronous) methods that relate to rollout and policy iteration, both in the context of an exact and an approximate implementation involving neural networks or other approximation architectures. Much of the new research is inspired by the remarkable AlphaZero chess program, where policy iteration, value and policy networks, approximate lookahead minimization, and parallel computation all play an important role.

Convex Optimization Oct 21 2021 A comprehensive introduction to the tools, techniques and applications of convex optimization.

A Gentle Introduction to Optimization Dec 23 2021 Optimization is an essential technique for solving problems in areas as diverse as accounting, computer science and engineering. Assuming only basic linear algebra and with a clear focus on the fundamental concepts, this textbook is the perfect starting point for first- and second-year undergraduate students from a wide range of backgrounds and with varying levels of ability. Modern, real-world examples motivate the theory throughout. The authors keep the text as concise and focused as possible, with more advanced material treated separately or in starred exercises. Chapters are self-contained so that instructors and students can adapt the material to suit their own needs and a wide selection of over 140 exercises gives readers the opportunity to try out the skills they gain in each section. Solutions are available for instructors. The book also provides suggestions for further reading to help students take the next step to more advanced material.

Optimization Over Integers Aug 31 2022

Robust Optimization Jul 30 2022 Robust optimization is still a relatively new approach to optimization problems affected by uncertainty, but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology. Written by the principal developers of robust optimization, and describing the main achievements of a decade of research, this is the first book to provide a comprehensive and up-to-date account of the subject. Robust optimization is designed to meet some major challenges associated with uncertainty-affected optimization problems: to operate under lack of full information on the nature of uncertainty; to model the problem in a form that can be solved efficiently; and to provide guarantees about the performance of the solution. The book starts with a relatively simple treatment of uncertain linear programming, proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints (probabilistic) approach. It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic (multistage) problems. The theory is supported by numerous examples and computational illustrations. An essential book for anyone working on optimization and decision making under uncertainty, Robust Optimization also makes an ideal graduate textbook on the subject.