

Applied Optimization With Matlab Programming

In recent years, with the introduction of new media products, there has been a shift in the use of programming languages from FORTRAN or C to MATLAB for implementing numerical methods. This book makes use of the powerful MATLAB software to avoid complex derivations, and to teach the fundamental concepts using the software to solve practical problems. Over the years, many textbooks have been written on the subject of numerical methods. Based on their course experience, the authors use a more practical approach and link every method to real engineering and/or science problems. The main benefit is that engineers don't have to know the mathematical theory in order to apply the numerical methods for solving their real-life problems. An Instructor's Manual presenting detailed solutions to all the problems in the book is available online.

MATLAB is a high-level language and environment for numerical computation, visualization, and programming. Using MATLAB, you can analyze data, develop algorithms, and create models and applications. The language, tools, and built-in math functions enable you to explore multiple approaches and reach a solution faster than with spreadsheets or traditional programming languages, such as C/C++ or Java. Programming MATLAB for Numerical Analysis introduces you to the MATLAB language with practical hands-on instructions and results, allowing you to quickly achieve your goals. You will first become familiar with the MATLAB environment, and then you will begin to harness the power of MATLAB. You will learn the MATLAB language, starting with an introduction to variables, and how to manipulate numbers, vectors, matrices, arrays and character strings. You will learn about MATLAB's high-precision capabilities, and how you can use MATLAB to solve problems, making use of arithmetic, relational and logical operators in combination with the common functions and operations of real and complex analysis and linear algebra. You will learn to implement various numerical methods for optimization, interpolation and solving non-linear equations. You will discover how MATLAB can solve problems in differential and integral calculus, both numerically and symbolically, including techniques for solving ordinary and partial differential equations, and how to graph the solutions in brilliant high resolution. You will then expand your knowledge of the MATLAB language by learning how to use commands which enable you to investigate the convergence of sequences and series, and explore continuity and other analytical features of functions in one and several variables. Optimization is a field important in its own right but is also integral to numerous applied sciences, including operations research, management science, economics, finance and all branches of mathematics-oriented engineering. Constrained optimization models are one of the most widely used mathematical models in operations research and management science. This book gives a modern and well-balanced presentation of the subject, focusing on theory but also including algorithms and examples from various real-world applications. Detailed examples and counter-examples are provided--as are exercises, solutions and helpful hints, and Matlab/Maple supplements.

GPU programming in MATLAB is intended for scientists, engineers, or students who develop or maintain applications in MATLAB and would like to accelerate their codes using GPU programming without losing the many benefits of MATLAB. The book starts with coverage of the Parallel Computing Toolbox and other MATLAB toolboxes for GPU computing, which allow applications to be ported straightforwardly onto GPUs without extensive knowledge of GPU programming. The next part covers built-in, GPU-enabled features of MATLAB, including options to leverage GPUs across multicore or different computer systems. Finally, advanced material includes CUDA code in MATLAB and optimizing existing GPU applications. Throughout the book, examples and source codes illustrate every concept so that readers can immediately apply them to their own development. Provides in-depth, comprehensive coverage of GPUs with MATLAB, including the parallel computing toolbox and built-in features for other MATLAB toolboxes Explains how to accelerate computationally heavy applications in MATLAB without the need to re-write them in another language Presents case studies illustrating key concepts across multiple fields Includes source code, sample datasets, and lecture slides

A revised textbook for introductory courses in numerical methods, MATLAB and technical computing, which emphasises the use of mathematical software.

Numerical and Analytical Methods with MATLAB

Revised Reprint

Methods and Applications

MATLAB Guide

Based on the results of over 10 years of research and development by the authors, this book presents a broad cross section of dynamic programming (DP) techniques applied to the optimization of dynamical systems. The main goal of the research effort was to develop a robust path planning/trajectory optimization tool that did not require an initial guess. The goal was partially met with a combination of DP and homotopy algorithms. DP algorithms are presented here with a theoretical development, and their successful application to variety of practical engineering problems is emphasized.

For a long time the techniques of solving linear optimization (LP) problems improved only marginally. Fifteen years ago, however, a revolutionary discovery changed everything. A new 'golden age' for optimization started, which is continuing up to the current time. What is the cause of the excitement? Techniques of linear programming formed previously an isolated body of knowledge. Then suddenly a tunnel was built linking it with a rich and promising land, part of which was already cultivated, part of which was completely unexplored. These revolutionary new techniques are now applied to solve conic linear problems. This makes it possible to model and solve large classes of essentially nonlinear optimization problems as efficiently as LP problems. This volume gives an overview of the latest developments of such 'High Performance Optimization Techniques'. The first part is a thorough treatment of interior point methods for semidefinite programming problems. The second part reviews today's most exciting research topics and results in the area of convex optimization. Audience: This volume is for graduate students and researchers who are interested in modern optimization techniques.

A self-contained introduction to linear programming using MATLAB® software to elucidate the development of algorithms and theory. Exercises are included in each chapter, and additional information is provided in two appendices and an accompanying Web site. Only a basic knowledge of linear algebra and calculus is

required.

This textbook presents a variety of applied mathematics topics in science and engineering with an emphasis on problem solving techniques using MATLAB®. The authors provide a general overview of the MATLAB language and its graphics abilities before delving into problem solving, making the book useful for readers without prior MATLAB experience. They explain how to generate code suitable for various applications so that readers can apply the techniques to problems not covered in the book. Examples, figures, and MATLAB scripts enable readers with basic mathematics knowledge to solve various applied math problems in their fields while avoiding unnecessary technical details.

Introduction to Optimum Design, Third Edition describes an organized approach to engineering design optimization in a rigorous yet simplified manner. It illustrates various concepts and procedures with simple examples and demonstrates their applicability to engineering design problems. Formulation of a design problem as an optimization problem is emphasized and illustrated throughout the text. Excel and MATLAB® are featured as learning and teaching aids. Basic concepts of optimality conditions and numerical methods are described with simple and practical examples, making the material highly teachable and learnable. Includes applications of optimization methods for structural, mechanical, aerospace, and industrial engineering problems. Introduction to MATLAB Optimization Toolbox Practical design examples introduce students to the use of optimization methods early in the book. New example problems throughout the text are enhanced with detailed illustrations. Optimum design with Excel Solver has been expanded into a full chapter. New chapter on several advanced optimum design topics serves the needs of instructors who teach more advanced courses.

Applied Dynamic Programming for Optimization of Dynamical Systems

Higher Order Dynamic Mode Decomposition and Its Applications

Optimization

From Shortest Paths to Reinforcement Learning

Applied Optimization with MATLAB Programming

This book provides the foundations of the theory of nonlinear optimization as well as some related algorithms and presents a variety of applications from diverse areas of applied sciences. The author combines three pillars of optimization—theoretical and algorithmic foundation, familiarity with various applications, and the ability to apply the theory and algorithms on actual problems—and rigorously and gradually builds the connection between theory, algorithms, applications, and implementation. Readers will find more than 170 theoretical, algorithmic, and numerical exercises that deepen and enhance the reader's understanding of the topics. The author includes offers several subjects not typically found in optimization books—for example, optimality conditions in sparsity-constrained optimization, hidden convexity, and total least squares. The book also offers a large number of applications discussed theoretically and algorithmically, such as circle fitting, Chebyshev center, the Fermat-Weber problem, denoising, clustering, total least squares, and orthogonal regression and theoretical and algorithmic topics demonstrated by the MATLAB® toolbox CVX and a package of m-files that is posted on the book's web site.

This book reviews the state-of-the-art developments in nature-inspired algorithms and their applications in various disciplines, ranging from feature selection and engineering design optimization to scheduling and vehicle routing. It introduces each algorithm and its implementation with case studies as well as extensive literature reviews, and also includes self-contained chapters featuring theoretical analyses, such as convergence analysis and no-free-lunch theorems so as to provide insights into the current nature-inspired optimization algorithms. Topics include ant colony optimization, the bat algorithm, B-spline curve fitting, cuckoo search, feature selection, economic load dispatch, the firefly algorithm, the flower pollination algorithm, knapsack problem, octonian and quaternion representations, particle swarm optimization, scheduling, wireless networks, vehicle routing with time windows, and maximally different alternatives. This timely book serves as a practical guide and reference resource for students, researchers and professionals.

Scientific Computing with MATLAB®, Second Edition improves students' ability to tackle mathematical problems. It helps students understand the mathematical background and find reliable and accurate solutions to mathematical problems with the use of MATLAB, avoiding the tedious and complex technical details of mathematics. This edition retains the structure of its predecessor while expanding and updating the content of each chapter. The book bridges the gap between problems and solutions through well-grouped topics and clear MATLAB example scripts and reproducible MATLAB-generated plots. Students can effortlessly experiment with the scripts for a deep, hands-on exploration. Each chapter also includes a set of problems to strengthen understanding of the material.

A comprehensive introduction to the tools, techniques and applications of convex optimization. This book focuses on solving optimization problems with MATLAB. Descriptions and solutions of nonlinear equations of any form are studied first. Focuses are made on the solutions of various types of optimization problems, including unconstrained and constrained optimizations, mixed integer, multiobjective and dynamic programming problems. Comparative studies and conclusions on intelligent global solvers are also provided.

Optimization in Practice with MATLAB

Optimization—Theory and Practice

A MATLAB-Based Tutorial on Dynamic Programming

Essential Mechanics - Statics and Strength of Materials with MATLAB and Octave

Introduction to Applied Optimization

Principles of Optimal Design puts the concept of optimal design on a rigorous foundation and demonstrates the intimate relationship between the mathematical model that describes a design and the solution methods that optimize it. Since the first edition was published, computers have become ever more powerful, design engineers are tackling more complex systems, and the term optimization is now routinely used to denote a design process with increased speed and quality. This second edition takes account of these developments and brings the original text thoroughly up to date. The book now includes a discussion of trust region and convex approximation algorithms. A new chapter focuses on how to construct optimal design models. Three new case studies illustrate the creation of optimization models. The final chapter on optimization practice has been expanded to include computation of derivatives, interpretation of algorithmic results, and selection of algorithms and software. Both students and practising engineers will find this book a valuable resource for design project work.

Essential Mechanics - Statics and Strength of Materials with MATLAB and Octave combines two core engineering science courses - "Statics" and "Strength of Materials" - in mechanical, civil, and aerospace engineering. It weaves together various essential topics from Statics and Strength of Materials to allow discussing structural design from the very beginning. The traditional content of these courses are reordered to make it convenient to cover rigid body equilibrium and extend it to deformable body mechanics. The e-book covers the most useful topics from both courses with computational support through MATLAB/Octave. The traditional approach for engineering content is emphasized and is rigorously supported through graphics and analysis. Prior knowledge of MATLAB is not necessary. Instructions for its use in context is provided and explained. It takes advantage of the numerical, symbolic, and graphical capability of MATLAB for effective problem solving. This computational ability provides a natural procedure for What if? exploration that is important for design. The book also emphasizes graphics to understand, learn, and explore design. The idea for this book, the organization, and the flow of content is original and new. The integration of computation, and the marriage of analytical and computational skills is a new valuable experience provided by this e-book. Most importantly the book is very interactive with respect to the code as it appears along with the analysis.

Give Your Students the Proper Groundwork for Future Studies in Optimization A First Course in Optimization is designed for a one-semester course in optimization taken by advanced undergraduate and beginning graduate students in the mathematical sciences and engineering. It teaches students the basics of continuous optimization and helps them better understand the mathematics from previous courses. The book focuses on general problems and the underlying theory. It introduces all the necessary mathematical tools and results. The text covers the fundamental problems of constrained and unconstrained optimization as well as linear and convex programming. It also presents basic iterative solution algorithms (such as gradient methods and the Newton-Raphson algorithm and its variants) and more general iterative optimization methods. This text builds the foundation to understand continuous optimization. It prepares students to study advanced topics found in the author's companion book, Iterative Optimization in Inverse Problems, including sequential unconstrained iterative optimization methods.

Dynamic programming (DP) has a relevant history as a powerful and flexible optimization principle, but has a bad reputation as a computationally impractical tool. This book fills a gap between the statement of DP principles and their actual software implementation. Using MATLAB throughout, this tutorial gently gets the reader acquainted with DP and its potential applications, offering the possibility of actual experimentation and hands-on experience. The book assumes basic familiarity with probability and optimization, and is suitable to both practitioners and graduate students in engineering, applied mathematics, management, finance and economics.

A description of the implicit filtering algorithm, its convergence theory and a new MATLAB® implementation.

Scientific Computing with MATLAB

Introduction to Optimum Design

Physical Modeling in MATLAB

Practical Optimization with MATLAB

Optimization Using Linear Programming

This text presents a multi-disciplined view of optimization, providing students and researchers with a thorough examination of algorithms, methods, and tools from diverse areas of optimization without introducing excessive theoretical detail. This second edition includes additional topics, including global optimization and a real-world case study using important concepts from each chapter. Introduction to Applied Optimization is intended for advanced undergraduate and graduate students and will benefit scientists from diverse areas, including engineers.

Choose the Correct Solution Method for Your Optimization Problem Optimization: Algorithms and Applications presents a variety of solution techniques for optimization problems, emphasizing concepts rather than rigorous mathematical details and proofs. The book covers both gradient and stochastic methods as solution techniques for unconstrained and CO

Numerical and Analytical Methods with MATLAB® presents extensive coverage of the MATLAB programming language for engineers. It demonstrates how the built-in functions of MATLAB can be used to solve systems of linear equations, ODEs, roots of transcendental equations, statistical problems, optimization problems, control systems problems, and stress analysis problems. These built-in functions are essentially black boxes to students. By combining MATLAB with basic numerical and analytical techniques, the mystery of what these black boxes might contain is somewhat alleviated. This classroom-tested

text first reviews the essentials involved in writing computer programs as well as fundamental aspects of MATLAB. It next explains how matrices can solve problems of linear equations, how to obtain the roots of algebraic and transcendental equations, how to evaluate integrals, and how to solve various ODEs. After exploring the features of Simulink, the book discusses curve fitting, optimization problems, and PDE problems, such as the vibrating string, unsteady heat conduction, and sound waves. The focus then shifts to the solution of engineering problems via iteration procedures, differential equations via Laplace transforms, and stress analysis problems via the finite element method. The final chapter examines control systems theory, including the design of single-input single-output (SISO) systems. Two Courses in One Textbook The first six chapters are appropriate for a lower level course at the sophomore level. The remaining chapters are ideal for a course at the senior undergraduate or first-year graduate level. Most of the chapters contain projects that require students to write a computer program in MATLAB that produces tables, graphs, or both. Many sample MATLAB programs (scripts) in the text provide guidance on completing these projects.

Over the last few decades, optimization techniques have been streamlined by the use of computers and artificial intelligence methods to analyze more variables (especially under non-linear, multivariable conditions) more quickly than ever before. This book covers all classical linear and nonlinear optimization techniques while focusing on the standard mathematical engine, MATLAB. As with the first edition, the author uses MATLAB in examples for running computer-based optimization problems. New coverage in this edition includes design optimization techniques such as Multidisciplinary Optimization, Explicit Solution for Boundary Value Problems, and Particle Swarm Optimization.

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.

High Performance Optimization

Fundamentals of Optimization Techniques with Algorithms

Chemical Engineering Computation with MATLAB®

A Gentle Introduction to Numerical Simulations with MATLAB/Octave

Theory, Implementation and Practice with MATLAB Source

Higher Order Dynamic Mode Decomposition and Its Applications provides detailed background theory, as well as several fully explained applications from a range of industrial contexts to help readers understand and use this innovative algorithm. Data-driven modelling of complex systems is a rapidly evolving field, which has applications in domains including engineering, medical, biological, and physical sciences, where it is providing ground-breaking insights into complex systems that exhibit rich multi-scale phenomena in both time and space. Starting with an introductory summary of established order reduction techniques like POD, DEIM, Koopman, and DMD, this book proceeds to provide a detailed explanation of higher order DMD, and to explain its advantages over other methods. Technical details of how the HODMD can be applied to a range of industrial problems will help the reader decide how to use the method in the most appropriate way, along with example MATLAB codes and advice on how to analyse and present results. Includes instructions for the implementation of the HODMD, MATLAB codes, and extended discussions of the algorithm Includes descriptions of other order reduction techniques, and compares their strengths and weaknesses Provides examples of applications involving complex flow fields, in contexts including aerospace engineering, geophysical flows, and wind turbine design

An introductory textbook for people who have not programmed before. Covers basic MATLAB programming with emphasis on modeling and simulation of physical systems.

Financial modelling Theory, Implementation and Practice with Matlab Source Jörg Kienitz and Daniel Wetterau Financial Modelling - Theory, Implementation and Practice with MATLAB Source is a unique combination of quantitative techniques, the application to financial problems and programming using Matlab. The book enables the reader to model, design and implement a wide range of financial models for derivatives pricing and asset allocation, providing practitioners with complete financial modelling workflow, from model choice, deriving prices and Greeks using (semi-) analytic and simulation techniques, and calibration even for exotic options. The book is split into three parts. The first part considers financial markets in general and looks at the complex models needed to handle observed structures, reviewing models based on diffusions including stochastic-local

volatility models and (pure) jump processes. It shows the possible risk-neutral densities, implied volatility surfaces, option pricing and typical paths for a variety of models including SABR, Heston, Bates, Bates-Hull-White, Displaced-Heston, or stochastic volatility versions of Variance Gamma, respectively Normal Inverse Gaussian models and finally, multi-dimensional models. The stochastic-local-volatility Libor market model with time-dependent parameters is considered and as an application how to price and risk-manage CMS spread products is demonstrated. The second part of the book deals with numerical methods which enables the reader to use the models of the first part for pricing and risk management, covering methods based on direct integration and Fourier transforms, and detailing the implementation of the COS, CONV, Carr-Madan method or Fourier-Space-Time Stepping. This is applied to pricing of European, Bermudan and exotic options as well as the calculation of the Greeks. The Monte Carlo simulation technique is outlined and bridge sampling is discussed in a Gaussian setting and for Lévy processes. Computation of Greeks is covered using likelihood ratio methods and adjoint techniques. A chapter on state-of-the-art optimization algorithms rounds up the toolkit for applying advanced mathematical models to financial problems and the last chapter in this section of the book also serves as an introduction to model risk. The third part is devoted to the usage of Matlab, introducing the software package by describing the basic functions applied for financial engineering. The programming is approached from an object-oriented perspective with examples to propose a framework for calibration, hedging and the adjoint method for calculating Greeks in a Libor market model. Source code used for producing the results and analysing the models is provided on the author's dedicated website, <http://www.mathworks.de/matlabcentral/fileexchange/authors/246981>.

Chemical Engineering Computation with MATLAB®, Second Edition continues to present basic to advanced levels of problem-solving techniques using MATLAB as the computation environment. The Second Edition provides even more examples and problems extracted from core chemical engineering subject areas and all code is updated to MATLAB version 2020. It also includes a new chapter on computational intelligence and: Offers exercises and extensive problem-solving instruction and solutions for various problems Features solutions developed using fundamental principles to construct mathematical models and an equation-oriented approach to generate numerical results Delivers a wealth of examples to demonstrate the implementation of various problem-solving approaches and methodologies for problem formulation, problem solving, analysis, and presentation, as well as visualization and documentation of results Includes an appendix offering an introduction to MATLAB for readers unfamiliar with the program, which will allow them to write their own MATLAB programs and follow the examples in the book Provides aid with advanced problems that are often encountered in graduate research and industrial operations, such as nonlinear regression, parameter estimation in differential systems, two-point boundary value problems and partial differential equations and optimization This essential textbook readies engineering students, researchers, and professionals to be proficient in the use of MATLAB to solve sophisticated real-world problems within the interdisciplinary field of chemical engineering. The text features a solutions manual, lecture slides, and MATLAB program files.

This book presents computer programming as a key method for solving mathematical problems. There are two versions of the book, one for MATLAB and one for Python. The book was inspired by the Springer book *TCSE 6: A Primer on Scientific Programming with Python* (by Langtangen), but the style is more accessible and concise, in keeping with the needs of engineering students. The book outlines the shortest possible path from no previous experience with programming to a set of skills that allows the students to write simple programs for solving common mathematical problems with numerical methods in engineering and science courses. The emphasis is on generic algorithms, clean design of programs, use of functions, and automatic tests for verification.

MATLAB Programming for Numerical Analysis

Programming for Computations - MATLAB/Octave

Nature-Inspired Algorithms and Applied Optimization

Introduction to Nonlinear Optimization

Numerical Computing with MATLAB

This volume presents a unique combination of modeling and solving real world optimization problems. It is the only book which treats systematically the major modeling languages and systems used to solve mathematical optimization problems, and it also provides a useful overview and orientation of today's modeling languages in mathematical optimization. It demonstrates the strengths and characteristic features of such languages and provides a bridge for researchers, practitioners and students into a new world: solving real optimization problems with the most advances modeling systems.

This easy-to-follow guide provides academics and industrial engineers with a state-of-the-art numerical approach to the most frequent technical and economical optimization methods. In an engaging manner, it provides the reader with not only a systematic and comprehensive study, but also with necessary and directly implementable code written in the versatile and readily available platform Matlab. The book offers optimization methods for univariate and multivariate constrained or unconstrained functions, general optimization methods and multicriteria optimization methods; provides intuitively, step-by-step explained sample Matlab code, that can be easily adjusted to meet individual requirements; and uses a clear, concise presentation style, which will be suited to readers even without a programming background, as well as to students preparing for examinations in optimization methods.

This volume will cover all classical linear and nonlinear optimisation techniques while focusing on what has become the industry standard of mathematical engines, MATLAB.

Applied Optimization with MATLAB Programming John Wiley & Sons

A basic text for engineering students and practicing engineers dealing with design problems in all engineering disciplines.

Optimization algorithms are developed through illustrative examples. Includes numerical results on the efficiencies of various algorithms, comparison of constrained-optimization methods, and strategies for optimization studies. Also includes several actual case studies.

Solving Applied Mathematical Problems with MATLAB

Theory, Algorithms, and Applications with MATLAB

Algorithms and Applications

Principles of Optimal Design

Optimization Methods in Finance

Mathematics of Computing -- Mathematical Software.

Designed for engineers, mathematicians, computer scientists, financial analysts, and anyone interested in using numerical linear algebra, matrix theory, and game theory concepts to maximize efficiency in solving applied problems. The book emphasizes the solution of various types of linear programming problems by using different types of software, but includes the necessary definitions and theorems to master theoretical aspects of the topics presented. Features: Emphasizes the solution of various types of linear programming problems by using different kinds of software, e.g., MS-Excel, solutions of LPPs by Mathematica, MATLAB, WinQSB, and LINDO Provides definitions, theorems, and procedures for solving problems and all cases related to various linear programming topics Includes numerous application examples and exercises, e.g., transportation, assignment, and maximization Presents numerous topics that can be used to solve problems involving systems of linear equations, matrices, vectors, game theory, simplex method, and more.

Optimization is a key concept in mathematics, computer science, and operations research, and is essential to the modeling of any system, playing an integral role in computer-aided design. Fundamentals of Optimization Techniques with Algorithms presents a complete package of various traditional and advanced optimization techniques along with a variety of example problems, algorithms and MATLAB® code optimization techniques, for linear and nonlinear single variable and multivariable models, as well as multi-objective and advanced optimization techniques. It presents both theoretical and numerical perspectives in a clear and approachable way. In order to help the reader apply optimization techniques in practice, the book details program codes and computer-aided designs in relation to real-world problems. Ten chapters cover, an introduction to optimization; linear programming; single variable nonlinear optimization; multivariable unconstrained nonlinear optimization; multivariable constrained nonlinear optimization; geometric programming; dynamic programming; integer programming; multi-objective optimization; and nature-inspired optimization. This book provides accessible coverage of optimization techniques, and helps the reader to apply them in practice. Presents optimization techniques clearly, including worked-out examples, from traditional to advanced Maps out the relations between optimization and other mathematical topics and disciplines Provides systematic coverage of algorithms to facilitate computer coding Gives MATLAB® codes in relation to optimization techniques and their use in computer-aided design Presents nature-inspired optimization techniques including genetic algorithms and artificial neural networks

This textbook is designed for students and industry practitioners for a first course in optimization integrating MATLAB® software.

A modern, up-to-date introduction to optimization theory and methods This authoritative book serves as an introductory text to optimization at the senior undergraduate and beginning graduate levels. With consistently accessible and elementary treatment of all topics, An Introduction to Optimization, Second Edition helps students build a solid working knowledge of the field, including unconstrained optimization, linear programming, and constrained optimization. Supplemented with more than one hundred tables and illustrations, an extensive bibliography, and numerous worked examples to illustrate both theory and algorithms, this book also provides: * A review of the required mathematical background material * A mathematical discussion at a level accessible to MBA and business students * A treatment of both linear and nonlinear programming * An introduction to recent developments, including neural networks, genetic algorithms, and interior-point methods * A chapter on the use of descent algorithms for the training of feedforward neural networks * Exercise problems after every chapter, many new to this edition * MATLAB(r) exercises and examples * Accompanying Instructor's Solutions Manual available on request An Introduction to Optimization, Second Edition helps students prepare for the advanced topics and technological developments that lie ahead. It is also a useful book for researchers and professionals in mathematics, electrical engineering, economics, statistics, and business. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

Implicit Filtering

Convex Optimization

Engineering Optimization

Linear Programming with MATLAB

Applied Numerical Methods Using MATLAB

MATLAB is a high-level language and environment for numerical computation, visualization, and programming. Using MATLAB, you can analyze data, develop algorithms, and create models and applications. The language, tools, and built-in math functions enable you to explore multiple approaches and reach a solution faster than with spreadsheets or traditional programming languages, such as C/C++ or Java. MATLAB Optimization Techniques introduces you to the MATLAB language with practical hands-on instructions and results, allowing you to quickly achieve your goals. It begins by introducing the MATLAB environment and the structure of MATLAB programming before moving on to the mathematics of optimization. The central part of the book is dedicated to MATLAB's Optimization Toolbox, which implements state-of-the-art algorithms for solving multiobjective problems, non-linear minimization with boundary conditions and restrictions, minimax optimization, semi-infinitely constrained minimization and linear and quadratic programming. A wide range of exercises and examples are included, illustrating the most widely used optimization methods.

Modeling and Computation

Modeling Languages in Mathematical Optimization

GPU Programming in MATLAB

A First Course in Optimization

MATLAB Optimization Techniques