The Mathematics Of Nonlinear Programming Undergraduate Texts In Mathematics

This volume contains the proceedings of a symposium on nonlinear programming, conducted by the Mathematics Research Center, held at the University of Wisconsin--Madison, on May 4-6, 1970. There are nine papers concerned with computational algorithms, four with theoretical aspects of nonlinear programming, and the final four with application to other areas (physics, statistics, approximation) which may in turn be used to solve other problems. The symposium set out to strengthen the relationship between theory and the computational aspects of this subject, and these proceedings are presented as evidence of success in that endeavor.

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.

Nonlinear programming provides an excellent opportunity to explore an interesting variety of pure and solidly applicable mathematics, numerical analysis, and computing. This text develops some of the ideas and techniques involved in the optimization methods using calculus, leading to the study of convexity. This is followed by material on basic numerical methods, least squares, the Karush-Kuhn-Tucker theorem, penalty functions, and Lagrange multipliers. The authors have aimed their presentation at the student who has a working knowledge of matrix algebra and advanced calculus, but has had no previous exposure to optimization.

Optimization is a rich and thriving mathematical discipline, and the underlying theory of current computational optimization techniques grows ever more sophisticated. This book aims to provide a concise, accessible account of convex analysis and its applications and extensions, for a broad audience. Each section concludes with an often extensive set of optional exercises. This new edition adds material on semismooth optimization, as well as several new proofs.

Theory, Algorithms, and Applications with MATLAB

An Interactive, Applications-Based Approach

Analysis and Methods

Methods and Applications

Nonlinear Programming

About 60 scientists and students attended the 96' International Conference on Nonlinear Programming, which was held September 2-5 at Institute of Compu tational Mathematics and Scientific/Engineering Computing (ICMSEC), Chi nese Academy of Sciences, Beijing, China. 25 participants were from outside China and 35 from China. The conference was to celebrate the 60's birthday of Professor M.J.D. Powell (Fellow of Royal Society, University of Cambridge) for his many contributions to nonlinear optimization. On behalf of the Chinese Academy of Sciences, vice president Professor Zhi hong Xu attended the opening ceremony of the conference to express his warm welcome to all the participants. After the opening ceremony, Professor M.J.D. Powell gave the keynote lecture "The use of band matrices for second derivative approximations in trust region methods". 13 other invited lectures on recent advances of nonlinear programming were given during the four day meeting: "Primal-dual methods for nonconvex optimization" by M. H. Wright (SIAM President, Bell Labs), "Interior point trajectories in semidefinite programming" by D. Goldfarb (Columbia University, Editor-in-Chief for Series A of Mathe matical Programming), "An approach to derivative free optimization" by A.

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

The framework of algorithms presented in this book is called Cost Approximation. It describes, for a given formulation of a variational inequality or nonlinear programming problem, an algorithm by means of approximating mappings and problems, a principle for the updating of the iteration points, and a merit function which guides and monitors the convergence of the algorithm. One purpose of the book is to offer this framework as an intuitively appealing tool for describing an algorithm. Another purpose is to provide a convergence analysis of the algorithms in the framework. Audience: The book will be of interest to all researchers in the field (it includes over 800 references) and can also be used for advanced courses in non-linear optimization with the possibility of being oriented either to algorithm theory or to the numerical aspects of large-scale nonlinear optimization.

This textbook provides an introduction to the use and understanding of optimization and modeling for upper-level undergraduate students in engineering and mathematics. The formulation of optimization problems is founded through concepts and techniques from operations research: Combinatorial Optimization,

Linear Programming, and Integer and Nonlinear Programming (COLIN). Computer Science (CS) is also relevant and important given the applications of algorithms and Apps/algorithms (A) in solving optimization problems. Each chapter provides an overview of the main concepts of optimization according to COLINA, providing examples through App Inventor and AMPL software applications. All apps developed through the text are available for download. Additionally, the text includes links to the University of Wisconsin NEOS server, designed to handle more computing-intensive problems in complex optimization. Readers are encouraged to have some background in calculus, linear algebra, and related mathematics.

Linear and Nonlinear Optimization

COLINA Grande

Models and Applications

Theory and Examples

Applied Nonlinear Programming

This book is an introduction to nonlinear programming. It deals with the theoretical foundations and solution methods, beginning with the classical procedures and reaching up to “modern” methods like trust region methods or procedures for nonlinear and global optimization. A comprehensive bibliography including diverse web sites with information about nonlinear programming, in particular software, is presented. Without sacrificing the necessary mathematical rigor, excessive formalisms are avoided. Several examples, exercises with detailed solutions, and applications are provided, making the text adequate for individual studies. The book is written for students from the fields of applied mathematics, engineering, economy, and computation.

Helps Students Understand Mathematical Programming Principles and Solve Real-World Applications Supplies enough mathematical rigor yet accessible enough for undergraduates Integrating a hands-on learning approach, a strong linear algebra focus, MapleTM software, and real-world applications, Linear and Nonlinear Programming with MapleTM: An Interactive, Applications-Based Approach introduces undergraduate students to the mathematical concepts and principles underlying linear and nonlinear programming. This text fills the gap between management science books lacking mathematical detail and rigor and graduate-level books on mathematical programming. Essential linear algebra tools Throughout the text, topics from a first linear algebra course, such as the invertible matrix theorem, linear independence, transpose properties, and eigenvalues, play a prominent role in the discussion. The book emphasizes partitioned matrices and uses them to describe the simplex algorithm in terms of matrix multiplication. This perspective leads to streamlined approaches for constructing the revised simplex method, developing duality theory, and approaching the process of sensitivity analysis. The book also discusses some intermediate linear algebra topics, including the spectral theorem and matrix norms. Maple enhances conceptual understanding and helps tackle problems Assuming no prior experience with Maple, the author provides a sufficient amount of instruction for students unfamiliar with the software. He also includes a summary of Maple commands as well as Maple worksheets in the text and online. By using Maple’s symbolic computing components, numeric capabilities, graphical versatility, and intuitive programming structures, students will acquire a deep conceptual understanding of major mathematical programming principles, along with the ability to solve moderately sized real-world applications. Hands-on activities that engage students Throughout the book, student understanding is evaluated through "waypoints" that involve basic computations or short questions. Some problems require paper-and-pencil calculations; others involve more lengthy calculations better suited for performing with Maple. Many sections contain exercises that are conceptual in nature and/or involve writing proofs. In addition, six substantial projects in one of the appendices enable students to solve challenging real-world problems.

Flexible graduate textbook that introduces the applications, theory, and algorithms of linear and nonlinear optimization in a clear succinct style, supported by numerous examples and exercises. It introduces important realistic applications and explains how optimization can address them.

This self-contained text provides a solid introduction to global and nonlinear optimization, providing students of mathematics and interdisciplinary sciences with a strong foundation in applied optimization techniques. The book offers a unique hands-on and critical approach to applied optimization which includes the presentation of numerous algorithms, examples, and illustrations, designed to improve the reader’s intuition and develop the analytical skills needed to identify optimization problems, classify the structure of a model, and determine whether a solution fulfills optimality conditions.

Non-Linear Programming

Convex Analysis and Nonlinear Optimization

Concepts, Algorithms, and Applications to Chemical Processes

Disjunctive Programming

Advances in Nonlinear Programming

Here is a collection of nonlinear optimization applications from the real world, expressed in the General Algebraic Modeling System (GAMS). The concepts are presented so that the reader can quickly modify and update them to represent real-world situations.

Nonlinear Programming contains the proceedings of a Symposium on Nonlinear Programming held in Madison, Wisconsin on May 4-6, 1970. This book emphasizes algorithms and related theories that lead to efficient computational methods for solving nonlinear programming problems. This compilation consists of 17 chapters. Chapters 1 to 9 are concerned primarily with computational algorithms, while Chapters 10 to 13 are devoted to theoretical aspects of nonlinear programming. Certain applications of nonlinear programming are considered in Chapters 14 to 17. The algorithms for nonlinear constraint problems, investigation of convergence rates, and use of nonlinear programming for approximation are also covered in this text. This publication is a good source for students and researchers concerned with nonlinear programming.

This book addresses modern nonlinear programming (NLP) concepts and algorithms, especially as they apply to challenging applications in chemical process engineering. The author provides a firm grounding in fundamental NLP properties and algorithms, and relates them to real-world problem classes in process optimization, thus making the material understandable and useful to chemical engineers and experts in mathematical optimization.

This volume contains the edited texts of the lectures presented at the workshop on Nonlinear Optimization: Theory and Applications, held in Erice at the "G. Stampacchia" School of Mathematics of the "E. Majorana" International Centre for Scientific Culture June 13-21, 1995. The meeting was conceived to review and discuss recent advances and promising research trends concerning theory, algorithms, and innovative applications in the field This is a field of mathematics which is providing viable of Nonlinear Optimization. tools in engineering, in economics and in other applied sciences, and which is giving a great contribution also in the solution of the more practiced linear optimization prob lems. The meeting was attended by approximately 70 people from 18 countries. Besides the lectures, several formal and informal discussions took place. The result was a broad exposure providing a wide and deep understanding of the present research achievements in the field. We wish to express our appreciation for the active contributions of all the partici pants in the meeting. Our gratitude is due to the Ettore Majorana Center in Erice, which offered its facilities and stimulating environment: its staff was certainly instrumental for the success of the meeting. Our gratitude is also due to Francisco Facchinei and Massino Roma for the time spent in the organization of the workshop, and to Giuliana Cai for the careful typesetting of this volume.

Proceedings of the 96 International Conference on Nonlinear Programming

An Introduction

Foundations of Optimization

Linear and Nonlinear Programming with Maple

Introduction to Nonlinear Optimization

Optimization is one of the most important areas of modern applied mathematics, with applications in fields from engineering and economics to finance, statistics, management science, and medicine. While many books have addressed its various aspects, Nonlinear Optimization is the first comprehensive treatment that will allow graduate students and researchers to understand its modern ideas, principles, and methods within a reasonable time, but without sacrificing mathematical precision. Andrzej Ruszczynski, a leading expert in the optimization of nonlinear stochastic systems, integrates the theory and the methods of nonlinear optimization in a unified, clear, and mathematically rigorous fashion, with detailed and easy-to-follow proofs illustrated by numerous examples and figures. The book covers convex analysis, the theory of optimality conditions, duality theory, and numerical methods for solving unconstrained and constrained optimization problems. It addresses not only classical material but also modern topics such as optimality conditions and numerical methods for problems involving nondifferentiable functions, semidefinite programming, metric regularity and stability theory of set-constrained systems, and sensitivity analysis of optimization problems. Based on a decade's worth of notes the author compiled in successfully teaching the subject, this book will help readers to understand the mathematical foundations of the modern theory and methods of nonlinear optimization and to analyze new problems, develop optimality theory for them, and choose or construct numerical solution methods. It is a must for anyone seriously interested in optimization.

This textbook on Linear and Nonlinear Optimization is intended for graduate and advanced undergraduate students in operations research and related fields. It is both literate and mathematically strong, yet requires no prior course in optimization. As suggested by its title, the book is divided into two parts covering in their individual chapters LP Models and Applications; Linear Equations and Inequalities; The Simplex Algorithm; Simplex Algorithm Continued; Duality and the Dual Simplex Algorithm; Postoptimality Analyses; Computational Considerations; Nonlinear (NLP) Models and Applications; Unconstrained Optimization; Descent Methods; Optimality Conditions; Problems with Linear Constraints; Problems with Nonlinear Constraints; Interior-Point Methods; and an Appendix covering Mathematical Concepts. Each chapter ends with a set of exercises. The book is based on lecture notes the authors have used in numerous optimization courses the authors have taught at Stanford University. It emphasizes modeling and numerical algorithms for optimization with continuous (not integer) variables. The discussion presents the underlying theory without always focusing on formal mathematical proofs (which can be found in cited references). Another feature of this book is its inclusion of cultural and historical matters, most often appearing among the footnotes. "This book is a real gem. The authors do a masterful job of rigorously presenting all of the relevant theory clearly and concisely while managing to avoid unnecessary tedious mathematical details. This is an ideal book for teaching a one or two semester masters-level course in optimization – it broadly covers linear and nonlinear programming effectively balancing modeling, algorithmic theory, computation, implementation, illuminating historical facts, and numerous interesting examples and exercises. Due to the clarity of the exposition, this book also serves as a valuable reference for self-study." Professor Ilan Adler, IEOR Department, UC Berkeley "A carefully crafted introduction to the main elements and applications of mathematical optimization. This volume presents the essential concepts of linear and nonlinear programming in an accessible format filled with anecdotes, examples, and exercises that bring the topic to life. The authors plumb their decades of experience in optimization to provide an enriching layer of historical context. Suitable for advanced undergraduates and masters students in management science, operations research, and related fields." Michael P. Friedlander, IBM Professor of Computer Science, Professor of Mathematics, University of British Columbia

Optimization Theory and Methods can be used as a textbook for an optimization course for graduates and senior undergraduates. It is the result of the author's teaching and research over the past decade. It describes optimization theory and several powerful methods. For most methods, the book discusses an idea ' s motivation, studies the derivation, establishes the global and local convergence, describes algorithmic steps, and discusses the numerical performance.

A comprehensive, high-level introduction to the theoretical, computational, and modelling aspects of practical nonlinear programming and optimization. Provides an exposition of algorithms for solving NLP and optimization problems. Presents case studies and optimization models of real-world problems. Introduces mathematical analysis, convexity, and linear algebra fundamentals. Presents ``factorable'' functions to provide interface between computer coded algorithms and the algebraic representation of nonlinear programming problems. Includes exercises.

Nonlinear Optimization Applications Using the GAMS Technology

Practical Methods for Optimal Control and Estimation Using Nonlinear Programming

Theory, Algorithms and Applications

Introduction to Nonlinear and Global Optimization

This book is for beginners who are struggling to understand and optimize non-linear problems. The content will help readers gain an understanding and learn how to formulate real-world problems and will also give insight to many researchers for their future prospects. It proposes a mind map for conceptual understanding and includes sufficient solved examples for reader comprehension. The theory is explained in a lucid way. The variety of examples are framed to raise the thinking level of the reader and the formulation of real-world problems are included in the last chapter along with applications. The book is self-explanatory, well synchronized and written for undergraduate, post graduate and research scholars.

The Mathematics of Nonlinear ProgrammingSpringer

This book provides a comprehensive introduction to nonlinear programming, featuring a broad range of applications and solution methods in the field of continuous optimization. It begins with a summary of classical results on unconstrained optimization, followed by a wealth of applications from a diverse mix of fields, e.g. location analysis, traffic planning, and water quality management, to name but a few. In turn, the book presents a formal description of optimality conditions, followed by an in-depth discussion of the main solution techniques. Each method is formally described, and then fully solved using a numerical example.

COMPREHENSIVE COVERAGE OF NONLINEAR PROGRAMMING THEORY AND ALGORITHMS, THOROUGHLY REVISED AND EXPANDED Nonlinear Programming: Theory and Algorithms—now in an extensively updated Third Edition—addresses the problem of optimizing an objective function in the presence of equality and inequality constraints. Many realistic problems cannot be adequately represented as a linear program owing to the nature of the nonlinearity of the objective function and/or the nonlinearity of any constraints. The Third Edition begins with a general introduction to nonlinear programming with illustrative examples and guidelines for model construction. Concentration on the three major parts of nonlinear programming is provided: Convex analysis with discussion of topological properties of convex sets, separation and support of convex sets, polyhedral sets, extreme points and extreme directions of polyhedral sets, and linear programming Optimality conditions and duality with coverage of the nature, interpretation, and value of the classical Fritz John (FJ) and the Karush-Kuhn-Tucker (KKT) optimality conditions; the interrelationships between various proposed constraint qualifications; and Lagrangian duality and saddle point optimality conditions Algorithms and their convergence, with a presentation of algorithms for solving both unconstrained and constrained nonlinear programming problems Important features of the Third Edition include: New topics such as second interior point methods, nonconvex optimization, nondifferentiable optimization, and more Updated discussion and new applications in each chapter Detailed numerical examples and graphical illustrations Essential coverage of modeling and formulating nonlinear programs Simple numerical problems Advanced theoretical exercises The book is a solid reference for professionals as well as a useful text for students in the fields of operations research, management science, industrial engineering, applied mathematics, and also in engineering disciplines that deal with analytical optimization techniques. The logical and self-contained format uniquely covers nonlinear programming techniques with a great depth of information and an abundance of valuable examples and illustrations that showcase the most current advances in nonlinear problems.

Second Edition

The Mathematics of Nonlinear Programming

Sequential Unconstrained Minimization Techniques

Mixed Integer Nonlinear Programming

Optimization Theory and Methods

This book covers the fundamental principles of optimization in finite dimensions. It develops the necessary material in multivariable calculus both with coordinates and coordinate-free, so recent developments such as semidefinite programming can be dealt with.

Optimization is the act of obtaining the "best" result under given circumstances. In design, construction, and maintenance of any engineering system, engineers must make technological and managerial decisions to minimize either the effort or cost required or to maximize benefits. There is no single method available for solving all optimization problems efficiently. Several optimization methods have been developed for different types of problems. The optimum-seeking methods are mathematical programming techniques (specifically, nonlinear programming techniques). Nonlinear Optimization: Models and Applications presents the concepts in several ways to foster understanding. Geometric interpretation: is used to re-enforce the concepts and to foster understanding of the mathematical procedures. The student sees that many problems can be analyzed, and approximate solutions found before analytical solutions techniques are applied. Numerical approximations: early on, the student is exposed to numerical techniques. These numerical procedures are algorithmic and iterative. Worksheets are provided in Excel, MATLAB®, and MapleTM to facilitate the procedure. Algorithms: all algorithms are provided with a step-by-step format. Examples follow the summary to illustrate its use and application.

Nonlinear Optimization: Models and Applications: Emphasizes process and interpretation throughout Presents a general classification of optimization problems Addresses situations that lead to models illustrating many types of optimization problems Emphasizes model formulations Addresses a special class of problems that can be solved using only elementary calculus Emphasizes model solution and model sensitivity analysis About the author: William P. Fox is an emeritus professor in the Department of Defense Analysis at the Naval Postgraduate School. He received his Ph.D. at Clemson University and has taught at the United States Military Academy and at Francis Marion University where he was the chair of mathematics. He has written many publications, including over 20 books and over 150 journal articles. Currently, he is an adjunct professor in the Department of Mathematics at the College of William and Mary. He is the emeritus director of both the High School Mathematical Contest in Modeling and the Mathematical Contest in Modeling.

This overview provides a single-volume treatment of key algorithms and theories. Begins with the derivation of optimality conditions and discussions of convex programming, duality, generalized convexity, and analysis of selected nonlinear programs, and then explores techniques for numerical solutions and unconstrained optimization methods. 1976 edition. Includes 58 figures and 7 tables.

Analyzes the 'central' or 'dual' trajectory used by modern path following and primal/dual methods for convex / general linear programming.

Proceedings

Relaxation and Decomposition Methods for Mixed Integer Nonlinear Programming

A Basic Introduction

Combinatorial, Linear, Integer and Nonlinear Optimization Apps

A Unified Approach

Nonlinearoptimizationproblemscontainingbothcontinuousanddiscretevariables are called mixed integer nonlinear programs (MINLP). Such problems arise in many ?elds, such as process industry, engineering design, communications, and ?nance. There is currently a huge gap between MINLP and mixed integer linear programming(MIP) solvertechnology.With a modernstate-of-the-artMIP solver itispossibletosolvemodelswithmillionsofvariablesandconstraints,whereasthe dimensionofsolvableMINLPsisoftenlimitedbyanumberthatissmallerbythree or four orders of magnitude. It is theoretically possible to approximate a general MINLP by a MIP with arbitrary precision. However, good MIP approximations are usually much larger than the original problem. Moreover, the approximation of nonlinear functions by piecewise linear functions can be di?cult and ti- consuming. In this book relaxation and decomposition methods for solving nonconvex structured MINLPs are proposed. In particular, a generic branch-cut-and-price (BCP) framework for MINLP is presented. BCP is the underlying concept in almost all modern MIP solvers. Providing a powerful decomposition framework for both sequential and parallel solvers, it made the success of the current MIP technology possible. So far generic BCP frameworks have been developed only for MIP, for example,COIN/BCP (IBM, 2003) andABACUS (OREAS GmbH, 1999). In order to generalize MIP-BCP to MINLP-BCP, the following points have to be taken into account: • A given (sparse) MINLP is reformulated as a block-separable program with linear coupling constraints.The block structure makes it possible to generate Lagrangian cuts and to apply Lagrangian heuristics. • In order to facilitate the generation of polyhedral relaxations, nonlinear c- vex relaxations are constructed. • The MINLP separation and pricing subproblems for generating cuts and columns are solved with specialized MINLP solvers.

Many engineering, operations, and scientific applications include a mixture of discrete and continuous decision variables and nonlinear relationships involving the decision variables that have a pronounced effect on the set of feasible and optimal solutions. Mixed-integer nonlinear programming (MINLP) problems combine the numerical difficulties of handling nonlinear functions with the challenge of optimizing in the context of nonconvex functions and discrete variables. MINLP is one of the most flexible modeling paradigms available for optimization; but because its scope is so broad, in the most general cases it is hopelessly intractable. Nonetheless, an expanding body of researchers and practitioners — including chemical engineers, operations researchers, industrial engineers, mechanical engineers, economists, statisticians, computer scientists, operations managers, and mathematical programmers — are interested in solving large-scale MINLP instances.

Disjunctive Programming is a technique and a discipline initiated by the author in the early 1970's, which has become a central tool for solving nonconvex optimization problems like pure or mixed integer programs, through convexification (cutting plane) procedures combined with enumeration. It has played a major role in the revolution in the state of the art of Integer Programming that took place roughly during the period 1990-2010. The main benefit that the reader may acquire from reading this book is a deeper understanding of the theoretical underpinnings and of the applications potential of disjunctive programming, which range from more efficient problem formulation to enhanced modeling capability and improved solution methods for integer and combinatorial optimization. Egon Balas is University Professor and Lord Professor of Operations Research at Carnegie Mellon University's Tepper School of Business.

This third edition of the classic textbook in Optimization has been fully revised and updated. It comprehensively covers modern theoretical insights in this crucial computing area, and will be required reading for analysts and operations researchers in a variety of fields. The book connects the purely analytical character of an optimization problem, and the behavior of algorithms used to solve it. Now, the third edition has been completely updated with recent Optimization Methods. The book also has a new co-author, Yinyu Ye of California ’ s Stanford University, who has written lots of extra material including some on Interior Point Methods.

Nonlinear Optimization

Nonlinear Optimization and Applications

Theory and Algorithms

Nonlinear Programming and Variational Inequality Problems

Nonlinear and Dynamic Programming

This book is intended to provide an introductory text of Nonlinear and Dynamic Programming for students of managerial economics and operations research. The author also hopes that engineers, business executives managers, and others responsible for planning of industrial operations may find it useful as a guide to the problems and methods treated, with a view to practical applications. The book may be considered as a sequel author's Linear Programming in Industry (1960, 4th revised and enlarged edition 1974), but it can be used independently by readers familiar with the elements of linear programming models and techniques. The two volumes con stitute an introduction to the methods of mathematical programming and their application to industrial optimization problems. The author feels that the vast and ever-increasing literature on mathematical programming has not rendered an introductory exposition super fluous. The general student often tends to feel somewhat lost if he goes straight to the special literature; he will be better equipped for tackling real probl and using computer systems if he has acquired some previous training in constructing small-scale programming models and applying standard algorithms for solving them by hand. The book is intended to provide this of training, keeping the mathematics at the necessary minimum. The text contains numerous exercises. The reader should work out these problems for himself and check with the answers given at the end of the book. text is based on lectures given at the University of Copenhagen.
Proceedings of a Symposium Conducted by the Mathematics Research Center, the University of Wisconsin, Madison, May 4-6, 1970
Linear and Nonlinear Programming