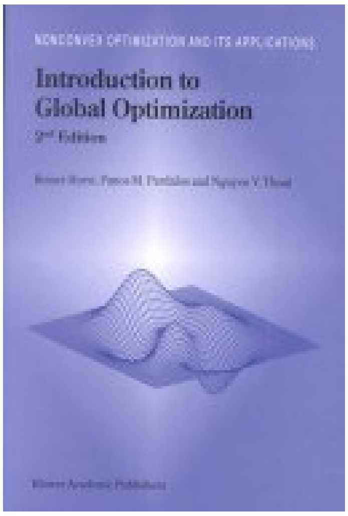
Introduction to Global Optimization (Second Edition)



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Most of the existing books on optimization focus on the problem of computing locally optimal solutions. Global optimization is concerned with the computation and characterization of global optima of nonlinear functions. Global optimization problems are widespread in the mathematical modeling of real world systems for a very broad range of applications. During the past three decades many new theoretical, algorithmic, and computational contributions have helped to solve globally multi-extreme problems arising from important practical applications.

Introduction to Global Optimization is the first comprehensive textbook that covers the fundamentals in global optimization. The second edition includes algorithms, applications, and complexity results for quadratic programming, concave minimization, DC and Lipshitz problems, decomposition algorithms for nonconvex optimization, and nonlinear network flow problems. Each chapter contains illustrative examples and ends with carefully selected exercises, which are designed to help the student to get a grasp of the material and enhance their knowledge of global optimization methods.

Audience: This textbook is addressed not only to students of mathematical programming, but to all scientists in various disciplines who need global optimization methods to model and solve problems.

作者介绍:

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评论

二次规划、凹规划、D.C.规划、Lipschitz规划

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