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Nonlinear Optimization and Applications

numerically tractable while others are not Basics of nonlinear optimization theory will be also discussed Additional text on optimization methods: Igor Griva, Stephen G Nash, Ariela Sofer, Linear and Nonlinear Optimization, Second Edition, SIAM, Philadelphia, 2009 Instructions how to install and run AMPL with solvers For Windows systems:

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Linear and Nonlinear Programming

ming, a powerful generalization of Linear Programming While the constraint set in a normal linear program is defined by a finite number of linear inequalities of finite-dimensional vector variables, the constraint set in conic linear programming may be defined, for example, as a linear combination of symmetric positive semi-

Linear and Nonlinear

separate parts Part I is a self-contained introduction to linear programming, a key component of optimization theory The presentation in this part is fairly conventional, covering the main elements of the underlying theory of linear programming, many of the most effective numerical algorithms, and many of its important special applications

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Nonlinear Programming: Theory and Algorithms, 3rd Edition, Bazaraa, Shereli, and Shetti, Wiley, 2006 Linear and Nonlinear Optimization, 2nd Edition, Griva, Nash and Sofer, SIAM, 2009 Prerequisites: Calculus of Several Variables Familiarity with Basic Concepts of Linear/Matrix Algebra Computer Programming Skills Familiarity with MATLAB

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Sep 26, 2012 · Prerequisite(s): MAP 2302 (Differential Equations) and MAS 3105 (Linear Algebra) Text: Linear and Nonlinear Optimization, Second Edition, by Griva, Nash, and Sofer (SIAM) The nature of a linear programming program problem 3 The definition of the dual