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Sinopsis

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This volume presents recent advances in continuous optimization; it is authored by four well-known experts in the field and presents classical as well as advanced material on currently active research areas, such as: the family of Sequential Quadratic Programming methods for local constrained optimization, the study of Global Optimization by means of (non-convex) standard quadratic problems, Nonsmooth Optimization, and recent advances in Interior Point Methods for nonlinear optimization. The book is intended as a reference work for advanced research in the field of optimization theory and methods.

Content Level » Research

Keywords » 90C30, 90C26, 90C25, 90C55 - global optimization - interior point methods - nonlinear optimization - nonlinear programming - nonsmooth optimization - sequential quadratic programming

Related subjects » Applications - Matemáticas

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I.M. Bomze: Global Optimization - a Quadratic Programming Perspective.- V.F. Demyanov: Nonsmooth Optimization.- R. Fletcher: The Sequential Quadratic Programming Method.- I. Pólik, T. Terlaky: Interior Point Methods for Nonlinear Optimization.