Additional Exercises For Convex Optimization Solution Manual

Nonlinear Programming
Lectures on Convex Sets (Second Edition)
Theorie der konvexen Körper
First-Order Methods in Optimization
Convex Analysis and Global Optimization
Optimization for Decision Making
Convex Optimization in Normed Spaces
Maximum Penalized Likelihood Estimation
Introduction to Uncertainty Quantification
Calculus of Variations and Optimal Control
Linear Algebra and Optimization for Machine Learning
An Introduction to Optimization
Convex Optimization
Lectures on Modern Convex Optimization
Fundamentals of Convex Analysis
Semidefinite Optimization and Convex Algebraic Geometry
Convexity and Optimization in R^n
Design of Modern Heuristics
Leben 3.0
Convex Analysis and Nonlinear Optimization
An Easy Path to Convex Analysis and Applications
Essential Microeconomics
Convex Optimization Theory
Stochastic Optimization Models in Finance
Statistical Inference via Convex Optimization
Convex Analysis and Nonlinear Optimization
Optimization Methods in Finance
Convex Optimization Algorithms

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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. Here is a book devoted to well-structured and thus efficiently solvable convex optimization problems, with emphasis on conic quadratic and semidefinite programming. The authors present the basic theory underlying these problems as well as their numerous applications in engineering, including synthesis of filters, Lyapunov stability analysis, and structural design. The authors also discuss the complexity issues and provide an overview of the basic theory of state-of-the-art polynomial time interior point methods for linear, conic quadratic, and semidefinite programming. The book's focus on well-structured convex problems in conic form allows for unified theoretical and algorithmical treatment of a wide spectrum of important optimization problems arising in applications.

Life is about decisions. Decisions, no matter if made by a group or an individual, involve several conflicting objectives. The observation that real world problems have to be solved optimally according to criteria, which prohibit an "ideal" solution - optimal for each decision-maker under each of the criteria considered - has led to the development of multicriteria optimization. From its first roots, which where laid by Pareto at the end of the 19th century the discipline has prospered and grown, especially during the last three decades. Today, many decision support systems incorporate methods to deal with conflicting objectives. The foundation for such systems is a mathematical theory of optimization under multiple objectives. Fully aware of the fact that there have been excellent textbooks on the topic before, I do not claim that this is better text, but it has a has a considerably different focus. Some of the available books develop the mathematical background in great depth, such as [SNT85, GN90, Jah86]. Others focus on a specific structure of the problems covered as [Zel74, Ste85, Mie99] or on methodology [Yu85, CH83a, HM79]. Finally there is the area of multicriteria decision aiding [Roy96, Vin92, KR93], the
main goal of which is to help decision makers find the final solution (among many "optimal" ones) eventually to be implemented. Stochastic Optimization Models in Finance focuses on the applications of stochastic optimization models in finance, with emphasis on results and methods that can and have been utilized in the analysis of real financial problems. The discussions are organized around five themes: mathematical tools; qualitative economic results; static portfolio selection models; dynamic models that are reducible to static models; and dynamic models. This volume consists of five parts and begins with an overview of expected utility theory, followed by an analysis of convexity and the Kuhn-Tucker conditions. The reader is then introduced to dynamic programming; stochastic dominance; and measures of risk aversion. Subsequent chapters deal with separation theorems; existence and diversification of optimal portfolio policies; effects of taxes on risk taking; and two-period consumption models and portfolio revision. The book also describes models of optimal capital accumulation and portfolio selection. This monograph will be of value to mathematicians and economists as well as to those interested in economic theory and mathematical economics. Most textbooks on modern heuristics provide the reader with detailed descriptions of the functionality of single examples like genetic algorithms, genetic programming, tabu search, simulated annealing, and others, but fail to teach the underlying concepts behind these different approaches. The author takes a different approach in this textbook by focusing on the users' needs and answering three fundamental questions: First, he tells us which problems modern heuristics are expected to perform well on, and which should be left to traditional optimization methods. Second, he teaches us to systematically design the "right" modern heuristic for a particular problem by providing a coherent view on design elements and working principles. Third, he shows how we can make use of problem-specific knowledge for the design of efficient and effective modern heuristics that solve not only small toy problems but also perform well on large real-world problems. This book is written in an easy-to-read style and it is aimed at students and practitioners in computer science, operations research and information systems who want to understand modern heuristics and are interested in a guide to their systematic design and use. This book is written in an easy-to-read style and it is aimed at students and practitioners in computer science, operations research and information systems who want to understand modern heuristics and are interested in a guide to their systematic design and use. This book is written in an easy-to-read style and it is aimed at students and practitioners in computer science, operations research and information systems who want to understand modern heuristics and are interested in a guide to their systematic design and use. A uniquely pedagogical, insightful, and rigorous treatment of the analytical/geometrical foundations of optimization. The book provides a comprehensive development of convexity theory, and its rich applications in optimization, including duality, minimax/saddle point theory, Lagrange multipliers, and Lagrangian relaxation/nondifferentiable optimization. It is an excellent supplement to several of our books: Convex Optimization Theory (Athena Scientific, 2009), Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2016), Network Optimization (Athena Scientific, 1998), and Introduction to Linear Optimization (Athena Scientific, 1997). Aside from a thorough account of convex analysis and optimization, the book aims to restructure the theory of the subject, by introducing several novel unifying lines of analysis, including: 1) A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems. 2) A unified development of conditions for existence of solutions of convex optimization problems, conditions for the minimax equality to hold, and conditions for the absence of a duality gap in constrained optimization. 3) A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization, using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions. Among its features the book: a) Develops rigorously and comprehensively the theory of convex sets and functions, in the classical tradition of Fenchel and Rockafellar b) Provides a geometric, highly visual treatment of convex and nonconvex optimization problems, including existence of solutions, optimality conditions, Lagrange multipliers, and duality c) Includes an insightful and comprehensive presentation of minimax theory and zero sum games, and its connection with duality d) Describes dual optimization, the associated computational methods, including the novel incremental subgradient methods, and applications
in linear, quadratic, and integer programming. 

This book develops a coherent and rigorous theory of deterministic global optimization from this point of view. Part I constitutes an introduction to convex analysis, with an emphasis on concepts, properties and results particularly needed for global optimization, including those pertaining to the complementary convex structure. Part II presents the foundation and application of global search principles such as partitioning and cutting, outer and inner approximation, and decomposition to general global optimization problems and to problems with a low-rank nonconvex structure as well as quadratic problems. Much new material is offered, aside from a rigorous mathematical development.

Audience: The book is written as a text for graduate students in engineering, mathematics, operations research, computer science and other disciplines dealing with optimization theory. It is also addressed to all scientists in various fields who are interested in mathematical optimization. This textbook covers the fundamentals of optimization, including linear, mixed-integer linear, nonlinear, and dynamic optimization techniques, with a clear engineering focus. It carefully describes classical optimization models and algorithms using an engineering problem-solving perspective, and emphasizes modeling issues using many real-world examples related to a variety of application areas. Providing an appropriate blend of practical applications and optimization theory makes the text useful to both practitioners and students, and gives the reader a good sense of the power of optimization and the potential difficulties in applying optimization to modeling real-world systems. The book is intended for undergraduate and graduate-level teaching in industrial engineering and other engineering specialties. It is also of use to industry practitioners, due to the inclusion of real-world applications, opening the door to advanced courses on both modeling and algorithm development within the industrial engineering and operations research fields. This book provides a comprehensive and accessible presentation of algorithms for solving convex optimization problems. It relies on rigorous mathematical analysis, but also aims at an intuitive exposition that makes use of visualization where possible. This is facilitated by the extensive use of analytical and algorithmic concepts of duality, which by nature lend themselves to geometrical interpretation. The book places particular emphasis on modern developments, and their widespread applications in fields such as large-scale resource allocation problems, signal processing, and machine learning. The book is aimed at students, researchers, and practitioners, roughly at the first year graduate level. It is similar in style to the author's 2009 "Convex Optimization Theory" book, but can be read independently. The latter book focuses on convexity theory and optimization duality, while the present book focuses on algorithmic issues. The two books share notation, and together cover the entire finite-dimensional convex optimization methodology. To facilitate readability, the statements of definitions and results of the "theory book" are reproduced without proofs in Appendix B. "The exposition is self-contained, detailed and provides multiple cross-references, that makes the book accessible to a large audience. An essential part of the text is adapted from various research articles, never presented before in a textbook format. The book has a multidisciplinary nature: it can be useful to specialists in geometry, convex analysis, operations research, and optimization. The new edition contains new chapters and additional exercises with respective solutions. Despite the presence of a large number of monographs on convex sets, there are quite a few textbooks on this topic. This book is to the level of graduate study, with higher degree of complexity and essentially more research-related results and references." -- The primary goal of this book is to provide a self-contained, comprehensive study of the main first-order methods that are frequently used in solving large-scale problems. First-order methods exploit information on values and gradients/subgradients (but not Hessians) of the functions composing the model under consideration. With the increase in the number of applications that can be modeled as large or even huge-scale optimization problems, there has been a revived interest in using simple methods
that require low iteration cost as well as low memory storage. The author has gathered, reorganized, and synthesized (in a unified manner) many results that are currently scattered throughout the literature, many of which cannot be typically found in optimization books. First-Order Methods in Optimization offers comprehensive study of first-order methods with the theoretical foundations; provides plentiful examples and illustrations; emphasizes rates of convergence and complexity analysis of the main first-order methods used to solve large-scale problems; and covers both variables and functional decomposition methods. 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. This text provides a framework in which the main objectives of the field of uncertainty quantification (UQ) are defined and an overview of the range of mathematical methods by which they can be achieved. Complete with exercises throughout, the book will equip readers with both theoretical understanding and practical experience of the key mathematical and algorithmic tools underlying the treatment of uncertainty in modern applied mathematics. Students and readers alike are encouraged to apply the mathematical methods discussed in this book to their own favorite problems to understand their strengths and weaknesses, also making the text suitable for a self-study. Uncertainty quantification is a topic of increasing practical importance at the intersection of applied mathematics, statistics, computation and numerous application areas in science and engineering. This text is designed as an introduction to UQ for senior undergraduate and graduate students with a mathematical or statistical background and also for researchers from the mathematical sciences or from applications areas who are interested in the field. T. J. Sullivan was Warwick Zeeman Lecturer at the Mathematics Institute of the University of Warwick, United Kingdom, from 2012 to 2015. Since 2015, he is Junior Professor of Applied Mathematics at the Free University of Berlin, Germany, with specialism in Uncertainty and Risk Quantification. Discover the practical impacts of current methods of optimization with this approachable, one-stop resource Linear and Convex Optimization: A Mathematical Approach delivers a concise and unified treatment of optimization with a focus on developing insights in problem structure, modeling, and algorithms. Convex optimization problems are covered in detail because of their many applications and the fast algorithms that have been developed to solve them. Experienced researcher and undergraduate teacher Mike Veatch presents the main algorithms used in linear, integer, and convex optimization in a mathematical style with an emphasis on what makes a class of problems practically solvable and developing insight into algorithms geometrically. Principles of algorithm design and the speed of algorithms are discussed in detail, requiring no background in algorithms. The book offers a breadth of recent applications to demonstrate the many areas in which optimization is successfully and frequently used, while the process of formulating optimization problems is addressed throughout. Linear and Convex Optimization contains a wide variety of features, including: Coverage of current methods in optimization in a style and level that remains appealing and accessible for mathematically trained undergraduates Enhanced insights into a few algorithms, instead of presenting many algorithms in cursory fashion An emphasis on the formulation of large, data-driven optimization problems Inclusion of linear, integer, and convex optimization, covering many practically solvable problems using algorithms that share many of the same concepts Presentation of a broad range of applications to fields like online marketing, disaster response, humanitarian development, public sector planning, health delivery, manufacturing, and supply chain management Ideal for upper level undergraduate mathematics majors with an interest in practical applications of mathematics, this book will also appeal to business, economics, computer science, and operations research majors with at least two years of mathematics training. The present thesis is a commencement of a generalization of covering results in specific settings, such as the Euclidean space or the sphere, to arbitrary compact metric spaces. In particular we consider coverings of compact metric spaces $(X,d)$ by balls of radius $r$. We are interested in the minimum number of such balls needed to cover $X$, denoted by $\Ncal(X,r)$. For finite $X$ this problem coincides with an instance of the combinatorial $\textsc{set cover}$ problem, which is
NP-complete. We illustrate approximation techniques based on the moment method of Lasserre for finite graphs and generalize these techniques to compact metric spaces to obtain upper and lower bounds for $\Ncal(X,r)$. The upper bounds in this thesis follow from the application of a greedy algorithm on the space $X$. Its approximation quality is obtained by a generalization of the analysis of Chvátal's algorithm for the weighted case of set cover. We apply this greedy algorithm to the spherical case $X=S^n$ and retrieve the best non-asymptotic bound of B"or"oczky and Wintsche. Additionally, the algorithm can be used to determine coverings of Euclidean space with arbitrary measurable objects having non-empty interior. The quality of these coverings slightly improves a bound of Naszödi. For the lower bounds we develop a sequence of bounds $\Ncal^t(X,r)$ that converge after finitely (say $\alpha \in \mathbb{N}$) many steps: $$\Ncal^1(X,r) \leq \ldots \leq \Ncal^\alpha(X,r)=\Ncal(X,r).$$ The drawback of this sequence is that the bounds $\Ncal^t(X,r)$ are increasingly difficult to compute, since they are the objective values of infinite-dimensional conic programs whose number of constraints and dimension of underlying cones grow accordingly to $t$. We show that these programs satisfy strong duality and derive a finite dimensional semidefinite program to approximate $\Ncal^2(S^2,r)$ to arbitrary precision. Our results rely in part on the moment methods developed by de Laat and Vallentin for the packing problem on topological packing graphs. However, in the covering problem we have to deal with two types of constraints instead of one type as in packing problems and consequently additional work is required. 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. This textbook introduces linear algebra and optimization in the context of machine learning. Examples and exercises are provided throughout this textbook together with access to a solution's manual. This textbook targets graduate level students and professors in computer science, mathematics and data science. Advanced undergraduate students can also use this textbook. The chapters for this textbook are organized as follows: 1. Linear algebra and its applications: The chapters focus on the basics of linear algebra together with their common applications to singular value decomposition, matrix factorization, similarity matrices (kernel methods), and graph analysis. Numerous machine learning applications have been used as examples, such as spectral clustering, kernel-based classification, and outlier detection. The tight integration of linear algebra methods with examples from machine learning differentiates this book from generic volumes on linear algebra. The focus is clearly on the most relevant aspects of linear algebra for machine learning and to teach readers how to apply these concepts. 2. Optimization and its applications: Much of machine learning is posed as an optimization problem in which we try to maximize the accuracy of regression and classification models. The “parent problem” of optimization-centric machine learning is least-squares regression. Interestingly, this problem arises in both linear algebra and optimization, and is one of the key connecting problems of the two fields. Least-squares regression is also the starting point for support vector machines, logistic regression, and recommender systems. Furthermore, the methods for dimensionality reduction and matrix factorization also require the development of optimization methods. A general view of optimization in computational graphs is discussed together with its applications to back propagation in neural networks. A frequent challenge faced by beginners in machine learning is the extensive background required in linear algebra and optimization. One problem is that the existing linear algebra and optimization courses are not specific to machine learning; therefore, one would typically have to complete more course material than is necessary to pick up machine learning. Furthermore, certain types of ideas and tricks from optimization...
and linear algebra recur more frequently in machine learning than other application-centric settings. Therefore, there is significant value in developing a view of linear algebra and optimization that is better suited to the specific perspective of machine learning. This book provides easy access to the basic principles and methods for solving constrained and unconstrained convex optimization problems. Included are sections that cover: basic methods for solving constrained and unconstrained optimization problems with differentiable objective functions; convex sets and their properties; convex functions and their properties and generalizations; and basic principles of sub-differential calculus and convex programming problems. Convex Optimization provides detailed proofs for most of the results presented in the book and also includes many figures and exercises for a better understanding of the material. Exercises are given at the end of each chapter, with solutions and hints to selected exercises given at the end of the book. Undergraduate and graduate students, researchers in different disciplines, as well as practitioners will all benefit from this accessible approach to convex optimization methods. A comprehensive introduction to convexity and optimization in $\mathbb{R}^n$ This book presents the mathematics of finite dimension constrained optimization problems. It provides a basis for the further mathematical study of convexity, of more general optimization problems, and of numerical algorithms for the solution of finite dimensional optimization problems. For readers who do not have the requisite background in real analysis, the author provides a chapter covering this material. The text features abundant exercises and problems designed to lead the reader to a fundamental understanding of the material. Convexity and Optimization in $\mathbb{R}^n$ provides detailed discussion of: * Requisite topics in real analysis * Convex sets * Convex functions * Optimization problems * Convex programming and duality * The simplex method A detailed bibliography is included for further study and an index offers quick reference. Suitable as a text for both graduate and undergraduate students in mathematics and engineering, this accessible text is written from extensively class-tested notes. Die Nobelpreis-Schmiede Massachusetts Institute of Technology ist der bedeutendste technologische Think Tank der USA. Dort arbeitet Professor Max Tegmark mit den weltweit führenden Entwicklern künstlicher Intelligenz zusammen, die ihm exklusive Einblicke in ihre Labors gewähren. Die Erkenntnisse, die er daraus zieht, sind atemberaubend und zutiefst verstückt. Neigt sich die Ära der Menschen dem Ende zu? Der Physikprofessor Max Tegmark zeigt anhand der neuesten Forschung, was die Menschheit erwartet. Hier eine Auswahl möglicher Szenarien: - Eroberer: Künstliche Intelligenz übernimmt die Macht und entledigt sich der Menschheit mit Methoden, die wir noch nicht einmal verstehen. - Der versklavte Gott: Die Menschen bemächtigen sich einer superintelligenten künstlichen Intelligenz und nutzen sie, um Hochtechnologien herzustellen. - Selbstzerstörung: Superintelligenz wird nicht erreicht, weil sich die Menschheit vorher nuklear oder anders selbst vernichtet. - Egalitäres Utopia: Es gibt weder Superintelligenz noch Besitz, Menschen und kybernetische Organismen existieren friedlich nebeneinander. Max Tegmark bietet kluge und fundierte Zukunftsszenarien basierend auf seinen exklusiven Einblicken in die aktuelle Forschung zur künstlichen Intelligenz."PRICES AND OPTIMIZATION 1.1 SUPPORTING PRICES 1.2 SHADOW PRICES 1.3 THE ENVELOPE THEOREM 1.4 FOUNDATIONS OF CONSTRAINED OPTIMIZATION 1.5 APPLICATION: MONOPOLY PRICING WITH JOINT COSTS 1.1 SUPPORTING PRICES Key ideas: convex and non-convex production sets, price based incentives, Supporting Hyperplane Theorem Pursuit of self-interest is central to economics. Thus a deep understanding of the theory of maximization is essential to effective theorizing. In particular, the theory of constrained maximization is so crucial that we explore it in this first chapter. In contrast to a purely mathematical exposition, the emphasis here is on prices"--This book is an abridged version of the two volumes "Convex Analysis and Minimization Algorithms I and II" (Grundlehren der mathematischen Wissenschaften Vol. 305 and 306). It presents an introduction to the basic concepts in convex analysis and a study of convex minimization problems (with an emphasis on numerical algorithms). The "backbone" of both volumes was extracted, some material deleted which was deemed too advanced for an introduction, or too closely attached to numerical algorithms. Some exercises were included and finally the index has been considerably enriched, making it an excellent choice for the purpose of learning and teaching. In the last few years, Algorithms for
Convex Optimization have revolutionized algorithm design, both for discrete and continuous optimization problems. For problems like maximum flow, maximum matching, and submodular function minimization, the fastest algorithms involve essential methods such as gradient descent, mirror descent, interior point methods, and ellipsoid methods. The goal of this self-contained book is to enable researchers and professionals in computer science, data science, and machine learning to gain an in-depth understanding of these algorithms. The text emphasizes how to derive key algorithms for convex optimization from first principles and how to establish precise running time bounds. This modern text explains the success of these algorithms in problems of discrete optimization, as well as how these methods have significantly pushed the state of the art of convex optimization itself. This book deals with parametric and nonparametric density estimation from the maximum (penalized) likelihood point of view, including estimation under constraints. The focal points are existence and uniqueness of the estimators, almost sure convergence rates for the L1 error, and data-driven smoothing parameter selection methods, including their practical performance. The reader will gain insight into technical tools from probability theory and applied mathematics.

Praise from the Second Edition

"an excellent introduction to optimization theory" (Journal of Mathematical Psychology, 2002) "A textbook for a one-semester course on optimization theory and methods at the senior undergraduate or beginning graduate level." (SciTech Book News, Vol. 26, No. 2, June 2002)

Explore the latest applications of optimization theory and methods Optimization is central to any problem involving decision making in many disciplines, such as engineering, mathematics, statistics, economics, and computer science. Now, more than ever, it is increasingly vital to have a firm grasp of the topic due to the rapid progress in computer technology, including the development and availability of user-friendly software, high-speed and parallel processors, and networks. Fully updated to reflect modern developments in the field, An Introduction to Optimization, Third Edition fills the need for an accessible, yet rigorous, introduction to optimization theory and methods. The book begins with a review of basic definitions and notations and also provides the related fundamental background of linear algebra, geometry, and calculus. With this foundation, the authors explore the essential topics of unconstrained optimization problems, linear programming problems, and nonlinear constrained optimization. An optimization perspective on global search methods is featured and includes discussions on genetic algorithms, particle swarm optimization, and the simulated annealing algorithm. In addition, the book includes an elementary introduction to artificial neural networks, convex optimization, and multi-objective optimization, all of which are of tremendous interest to students, researchers, and practitioners. Additional features of the Third Edition include: New discussions of semidefinite programming and Lagrangian algorithms A new chapter on global search methods A new chapter on multipleobjective optimization New and modified examples and exercises in each chapter as well as an updated bibliography containing new references An updated Instructor's Manual with fully worked-out solutions to the exercises Numerous diagrams and figures found throughout the text complement the written presentation of key concepts, and each chapter is followed by MATLAB exercises and drill problems that reinforce the discussed theory and algorithms. With innovative coverage and a straightforward approach, An Introduction to Optimization, Third Edition is an excellent book for courses in optimization theory and methods at the upper-undergraduate and graduate levels. It also serves as a useful, self-contained reference for researchers and professionals in a wide array of fields.

This book provides a comprehensive and accessible presentation of algorithms for solving continuous optimization problems. It relies on rigorous mathematical analysis, but also aims at an intuitive exposition that makes use of visualization where possible. It places particular emphasis on modern developments, and their widespread applications in fields such as large-scale resource allocation problems, signal processing, and machine learning. The 3rd edition brings the book in closer harmony with the companion works Convex Optimization Theory (Athena Scientific, 2009), Convex Optimization Algorithms (Athena Scientific, 2015), Convex Analysis and Optimization (Athena Scientific, 2003), and Network Optimization (Athena Scientific, 1998). These works are complementary in that they deal primarily with convex, possibly nondifferentiable, optimization problems and rely on convex analysis. By contrast the nonlinear programming book focuses primarily on analytical and computational methods for possibly nonconvex differentiable problems. It relies primarily on calculus...
and variational analysis, yet it still contains a detailed presentation of duality theory and its uses for both convex and nonconvex problems. This on-line edition contains detailed solutions to all the theoretical book exercises. Among its special features, the book: Provides extensive coverage of iterative optimization methods within a unifying framework Covers in depth duality theory from both a variational and a geometric point of view Provides a detailed treatment of interior point methods for linear programming Includes much new material on a number of topics, such as proximal algorithms, alternating direction methods of multipliers, and conic programming Focuses on large-scale optimization topics of much current interest, such as first order methods, incremental methods, and distributed asynchronous computation, and their applications in machine learning, signal processing, neural network training, and big data applications Includes a large number of examples and exercises Was developed through extensive classroom use in first-year graduate coursesDas Lehrbuch ist die deutsche Übersetzung der 4., wesentlich erweiterten Auflage des Titels „Combinatorial Optimization – Theory and Algorithms”. Es gibt den neuesten Stand der kombinatorischen Optimierung wieder und liefert vornehmlich theoretische Resultate und Algorithmen mit beweisbar guten Laufzeiten und Ergebnissen, jedoch keine Heuristiken. Enthalten sind vollständige Beweise, auch für viele tiefe und neue Resultate, von denen einige bisher in der Lehrbuchliteratur noch nicht erschienen sind. Mit Übungen und umfassendem Literaturverzeichnis.The power grid can be considered one of twentieth-century engineering?s greatest achievements, and as grids and populations grow, robustness is a factor that planners must take into account. Power grid robustness is a complex problem for two reasons: the underlying physics is mathematically complex, and modeling is complicated by lack of accurate data. This book sheds light on this complex problem by introducing the engineering details of power grid operations from the basic to the detailed; describing how to use optimization and stochastic modeling, with special focus on the modeling of cascading failures and robustness; providing numerical examples that show ?how things work?; and detailing the application of a number of optimization theories to power grids. An insightful, concise, and rigorous treatment of the basic theory of convex sets and functions in finite dimensions, and the analytical/geometrical foundations of convex optimization and duality theory. Convexity theory is first developed in a simple accessible manner, using easily visualized proofs. Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality between descriptions of convex functions in terms of points, and in terms of hyperplanes. Finally, convexity theory and abstract duality are applied to problems of constrained optimization, Fenchel and conic duality, and game theory to develop the sharpest possible duality results within a highly visual geometric framework. This on-line version of the book, includes an extensive set of theoretical problems with detailed high-quality solutions, which significantly extend the range and value of the book. The book may be used as a text for a theoretical convex optimization course; the author has taught several variants of such a course at MIT and elsewhere over the last ten years. It may also be used as a supplementary source for nonlinear programming classes, and as a theoretical foundation for classes focused on convex optimization models (rather than theory). It is an excellent supplement to several of our books: Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2017), Network Optimization(Athena Scientific, 1998), Introduction to Linear Optimization (Athena Scientific, 1997), and Network Flows and Monotropic Optimization (Athena Scientific, 1998). Functional analysis owes much of its early impetus to problems that arise in the calculus of variations. In turn, the methods developed there have been applied to optimal control, an area that also requires new tools, such as nonsmooth analysis. This self-contained textbook gives a complete course on these topics. It is written by a leading specialist who is also a noted expositor. This book provides a thorough introduction to functional analysis and includes many novel elements as well as the standard topics. A short course on nonsmooth analysis and geometry completes the first half of the book whilst the second half concerns the calculus of variations and optimal control. The author provides a comprehensive course on these subjects, from their inception through to the present. A notable feature is the inclusion of recent, unifying developments on regularity, multiplier rules, and the Pontryagin maximum principle, which appear here for the first time in a textbook. Other major themes include existence and Hamilton-Jacobi methods. The many substantial examples, and the more than three hundred exercises, treat such topics...
as viscosity solutions, nonsmooth Lagrangians, the logarithmic Sobolev inequality, periodic trajectories, and systems theory. They also touch lightly upon several fields of application: mechanics, economics, resources, finance, control engineering. Functional Analysis, Calculus of Variations and Optimal Control is intended to support several different courses at the first-year or second-year graduate level, on functional analysis, on the calculus of variations and optimal control, or on some combination. For this reason, it has been organized with customization in mind. The text also has considerable value as a reference. Besides its advanced results in the calculus of variations and optimal control, its polished presentation of certain other topics (for example convex analysis, measurable selections, metric regularity, and nonsmooth analysis) will be appreciated by researchers in these and related fields. This work is intended to serve as a guide for graduate students and researchers who wish to get acquainted with the main theoretical and practical tools for the numerical minimization of convex functions on Hilbert spaces. Therefore, it contains the main tools that are necessary to conduct independent research on the topic. It is also a concise, easy-to-follow and self-contained textbook, which may be useful for any researcher working on related fields, as well as teachers giving graduate-level courses on the topic. It will contain a thorough revision of the extant literature including both classical and state-of-the-art references. This authoritative book draws on the latest research to explore the interplay of high-dimensional statistics with optimization. Through an accessible analysis of fundamental problems of hypothesis testing and signal recovery, Anatoli Juditsky and Arkadi Nemirovski show how convex optimization theory can be used to devise and analyze near-optimal statistical inferences. Statistical Inference via Convex Optimization is an essential resource for optimization specialists who are new to statistics and its applications, and for data scientists who want to improve their optimization methods. Juditsky and Nemirovski provide the first systematic treatment of the statistical techniques that have arisen from advances in the theory of optimization. They focus on four well-known statistical problems—sparse recovery, hypothesis testing, and recovery from indirect observations of both signals and functions of signals—demonstrating how they can be solved more efficiently as convex optimization problems. The emphasis throughout is on achieving the best possible statistical performance. The construction of inference routines and the quantification of their statistical performance are given by efficient computation rather than by analytical derivation typical of more conventional statistical approaches. In addition to being computation-friendly, the methods described in this book enable practitioners to handle numerous situations too difficult for closed analytical form analysis, such as composite hypothesis testing and signal recovery in inverse problems. Statistical Inference via Convex Optimization features exercises with solutions along with extensive appendixes, making it ideal for use as a graduate text. Convex optimization problems arise frequently in many different fields. This book provides a comprehensive introduction to the subject, and shows in detail how such problems can be solved numerically with great efficiency. The book begins with the basic elements of convex sets and functions, and then describes various classes of convex optimization problems. Duality and approximation techniques are then covered, as are statistical estimation techniques. Various geometrical problems are then presented, and there is detailed discussion of unconstrained and constrained minimization problems, and interior-point methods. The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. It contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance and economics. This book provides a comprehensive introduction to the latest advances in the mathematical theory and computational tools for modeling high-dimensional data drawn from one or multiple low-dimensional subspaces (or manifolds) and potentially corrupted by noise, gross errors, or outliers. This challenging task requires the development of new algebraic, geometric, statistical, and computational methods for efficient and robust estimation and segmentation of one or multiple subspaces. The book also presents interesting real-world applications of these new methods in image processing, image and video segmentation, face recognition and clustering, and hybrid system identification etc. This book is intended to serve as a textbook for graduate students and beginning researchers in data science, machine learning, computer vision, image and signal processing, and systems theory. It contains ample illustrations, examples, and exercises.
and is made largely self-contained with three Appendices which survey basic concepts and principles from statistics, optimization, and algebraic-geometry used in this book. René Vidal is a Professor of Biomedical Engineering and Director of the Vision Dynamics and Learning Lab at The Johns Hopkins University. Yi Ma is Executive Dean and Professor at the School of Information Science and Technology at ShanghaiTech University. S. Shankar Sastry is Dean of the College of Engineering, Professor of Electrical Engineering and Computer Science and Professor of Bioengineering at the University of California, Berkeley. This reference text, now in its second edition, offers a modern unifying presentation of three basic areas of nonlinear analysis: convex analysis, monotone operator theory, and the fixed point theory of nonexpansive operators. Taking a unique comprehensive approach, the theory is developed from the ground up, with the rich connections and interactions between the areas as the central focus, and it is illustrated by a large number of examples. The Hilbert space setting of the material offers a wide range of applications while avoiding the technical difficulties of general Banach spaces. The authors have also drawn upon recent advances and modern tools to simplify the proofs of key results making the book more accessible to a broader range of scholars and users. Combining a strong emphasis on applications with exceptionally lucid writing and an abundance of exercises, this text is of great value to a large audience including pure and applied mathematicians as well as researchers in engineering, data science, machine learning, physics, decision sciences, economics, and inverse problems. The second edition of Convex Analysis and Monotone Operator Theory in Hilbert Spaces greatly expands on the first edition, containing over 140 pages of new material, over 270 new results, and more than 100 new exercises. It features a new chapter on proximity operators including two sections on proximity operators of matrix functions, in addition to several new sections distributed throughout the original chapters. Many existing results have been improved, and the list of references has been updated. Heinz H. Bauschke is a Full Professor of Mathematics at the Kelowna campus of the University of British Columbia, Canada. Patrick L. Combettes, IEEE Fellow, was on the faculty of the City University of New York and of Université Pierre et Marie Curie – Paris 6 before joining North Carolina State University as a Distinguished Professor of Mathematics in 2016. Linear programming (LP), modeling, and optimization are very much the fundamentals of OR, and no academic program is complete without them. No matter how highly developed one’s LP skills are, however, if a fine appreciation for modeling isn’t developed to make the best use of those skills, then the truly ‘best solutions’ are often not realized, and efforts go wasted. Katta Murty studied LP with George Dantzig, the father of linear programming, and has written the graduate-level solution to that problem. While maintaining the rigorous LP instruction required, Murty’s new book is unique in his focus on developing modeling skills to support valid decision making for complex real world problems. He describes the approach as ‘intelligent modeling and decision making’ to emphasize the importance of employing the best expression of actual problems and then applying the most computationally effective and efficient solution technique for that model. This book provides a self-contained, accessible introduction to the mathematical advances and challenges resulting from the use of semidefinite programming in polynomial optimization. This quickly evolving research area with contributions from the diverse fields of convex geometry, algebraic geometry, and optimization is known as convex algebraic geometry. Each chapter addresses a fundamental aspect of convex algebraic geometry. The book begins with an introduction to nonnegative polynomials and sums of squares and their connections to semidefinite programming and quickly advances to several areas at the forefront of current research. These include (1) semidefinite representability of convex sets, (2) duality theory from the point of view of algebraic geometry, and (3) nontraditional topics such as sums of squares of complex forms and noncommutative sums of squares polynomials. Suitable for a class or seminar, with exercises aimed at teaching the topics to beginners, Semidefinite Optimization and Convex Algebraic Geometry serves as a point of entry into the subject for readers from multiple communities such as engineering, mathematics, and computer science. A guide to the necessary background material is available in the appendix. Machine learning is one of the fastest growing areas of computer science, with far-reaching applications. The aim of this textbook is to introduce machine learning, and the algorithmic paradigms it offers, in a principled way. The book provides a theoretical account of the fundamentals underlying machine learning and the
mathematical derivations that transform these principles into practical algorithms. Following a presentation of the basics, the book covers a wide array of central topics unaddressed by previous textbooks. These include a discussion of the computational complexity of learning and the concepts of convexity and stability; important algorithmic paradigms including stochastic gradient descent, neural networks, and structured output learning; and emerging theoretical concepts such as the PAC-Bayes approach and compression-based bounds. Designed for advanced undergraduates or beginning graduates, the text makes the fundamentals and algorithms of machine learning accessible to students and non-expert readers in statistics, computer science, mathematics and engineering.
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