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Convex Optimization **Convex Optimization Theory** Convex Analysis and Optimization **An Introduction to Optimization** **Lectures on Modern Convex Optimization** **Convex Analysis and Monotone Operator Theory in Hilbert Spaces** *Statistical Inference Via Convex Optimization* Optimality Conditions in Convex Optimization **Convex Optimization** **Euclidean Distance Geometry 2e** **The Projected Subgradient Algorithm in Convex Optimization** *Introduction to Online Convex Optimization* *Optimization on Solution Sets of Common Fixed Point Problems* Convex Optimization with Computational Errors *Convex Analysis and Nonlinear Optimization* **Handbook of Convex Optimization Methods in Imaging Science** *Duality in Optimization and Variational Inequalities* *Algorithms for Convex Optimization* *Convex Optimization & Euclidean Distance Geometry* **Convex Optimization for Machine Learning** **Selected Applications of Convex Optimization** *Linear and Convex Optimization* *Nonsmooth Mechanics and Convex Optimization* *Optimization Models* **Introductory Lectures on Convex Optimization** *Optimization Methods in Finance* *Optimality Conditions in Convex Optimization* **Convex Optimization in Signal Processing and Communications** **Introduction to Applied Linear Algebra** *Numerical Optimization* *Nonlinear Optimization* **Robust Optimization** **On the Solution of Convex Bilevel Optimization Problems** **Linear Matrix Inequalities in System and Control Theory** **Linear and Convex Optimization** *Convex Optimization Algorithms* **Totally Convex Functions for Fixed Points Computation and Infinite Dimensional Optimization** **Foundations of Optimization** Convex Optimization **Optimization in Practice with MATLAB** *Handbook of Research on Predictive Modeling and Optimization Methods in Science and Engineering*

Convex Optimization Nov 03 2022 A comprehensive introduction to the tools, techniques and applications of convex optimization.

Introduction to Applied Linear Algebra Jul 07 2020 A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.

An Introduction to Optimization Jul 31 2022 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.

Introductory Lectures on Convex Optimization Nov 10 2020 It was in the middle of the 1980s, when the seminal paper by Kar markar opened a new epoch in nonlinear optimization. The importance of this paper, containing a new polynomial-time algorithm for linear op timization problems, was not only in its complexity bound. At that time, the most surprising feature of

this algorithm was that the theoretical pre diction of its high efficiency was supported by excellent computational results. This unusual fact dramatically changed the style and direc tions of the research in nonlinear optimization. Thereafter it became more and more common that the new methods were provided with a complexity analysis, which was considered a better justification of their efficiency than computational experiments. In a new rapidly develop ing field, which got the name "polynomial-time interior-point methods", such a justification was obligatory. Afteralmost fifteen years of intensive research, the main results of this development started to appear in monographs [12, 14, 16, 17, 18, 19]. Approximately at that time the author was asked to prepare a new course on nonlinear optimization for graduate students. The idea was to create a course which would reflect the new developments in the field. Actually, this was a major challenge. At the time only the theory of interior-point methods for linear optimization was polished enough to be explained to students. The general theory of self-concordant functions had appeared in print only once in the form of research monograph [12].
Optimality Conditions in Convex Optimization Mar 27 2022 Optimality Conditions in Convex Optimization explores an important and central issue in the field of convex optimization: optimality conditions. It brings together the most important and recent results in this area that have been scattered in the literature—notably in the area of convex analysis—essential in developing many of the important results in this book, and not usually found in conventional texts. Unlike other books on convex optimization, which usually discuss algorithms along with some basic theory, the sole focus of this book is on fundamental and advanced convex optimization theory. Although many results presented in the book can also be proved in infinite dimensions, the authors focus on finite dimensions to allow for much deeper results and a better understanding of the structures involved in a convex optimization problem. They address semi-infinite optimization problems; approximate solution concepts of convex optimization problems; and some classes of non-convex problems which can be studied using the tools of convex analysis. They include examples wherever needed, provide details of major results, and discuss proofs of the main results.
Foundations of Optimization Sep 28 2019 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 Models Dec 12 2020 This accessible textbook demonstrates how to recognize, simplify, model and solve optimization problems - and apply these principles to new projects.
The Projected Subgradient Algorithm in Convex Optimization Jan 25 2022 This focused monograph presents a study of subgradient algorithms for constrained minimization problems in a Hilbert space. The book is of interest for experts in

applications of optimization to engineering and economics. The goal is to obtain a good approximate solution of the problem in the presence of computational errors. The discussion takes into consideration the fact that for every algorithm its iteration consists of several steps and that computational errors for different steps are different, in general. The book is especially useful for the reader because it contains solutions to a number of difficult and interesting problems in the numerical optimization. The subgradient projection algorithm is one of the most important tools in optimization theory and its applications. An optimization problem is described by an objective function and a set of feasible points. For this algorithm each iteration consists of two steps. The first step requires a calculation of a subgradient of the objective function; the second requires a calculation of a projection on the feasible set. The computational errors in each of these two steps are different. This book shows that the algorithm discussed, generates a good approximate solution, if all the computational errors are bounded from above by a small positive constant. Moreover, if computational errors for the two steps of the algorithm are known, one discovers an approximate solution and how many iterations one needs for this. In addition to their mathematical interest, the generalizations considered in this book have a significant practical meaning.
Statistical Inference Via Convex Optimization Apr 27 2022 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.
Lectures on Modern Convex Optimization Jun 29 2022 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.

Convex Optimization Theory Oct 02 2022 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).

Convex Optimization Euclidean Distance Geometry 2e Feb 23 2022 Convex Analysis is an emerging calculus of inequalities while Convex Optimization is its application. Analysis is the domain of the mathematician while Optimization belongs to the engineer. In layman's terms, the mathematical science of Optimization is a study of how to make good choices when confronted with conflicting requirements and demands. The qualifier Convex means: when an optimal solution is found, then it is guaranteed to be a best solution; there is no better choice. As any convex optimization problem has geometric interpretation, this book is about convex geometry (with particular attention to distance geometry) and nonconvex, combinatorial, and geometrical problems that can be relaxed or transformed into convexity. A virtual flood of new applications follows by epiphany that many problems, presumed nonconvex, can be so transformed. This is a BLACK & WHITE paperback. A hardcover with full color interior, as originally conceived, is available at lulu.com/spotlight/dattorro

On the Solution of Convex Bilevel Optimization Problems Mar 03 2020

Convex Optimization with Computational Errors Oct 22 2021 The book is devoted to the study of approximate solutions of optimization problems in the presence of computational errors. It contains a number of results on the convergence behavior of algorithms in a Hilbert space, which are known as important tools for solving optimization problems. The research presented in the book is the continuation and the further development of the author's (c) 2016 book Numerical Optimization with Computational Errors, Springer 2016. Both books study the algorithms taking into account computational errors which are always present in practice. The main goal is, for a known computational error, to find out what an approximate solution can be obtained and how many iterates one needs for this. The main difference between this new book and the 2016 book is that in this present book the discussion takes into consideration the fact that for every algorithm, its iteration consists of several steps and that computational errors for different steps are generally, different. This fact, which was not taken into account in the previous book, is indeed important in practice. For example, the subgradient projection algorithm consists of two steps. The first step is a calculation of a subgradient of the objective function while in the second one we calculate a projection on the feasible set. In each of these two steps there is a computational error and these two computational errors are different in general. It may happen that the feasible set is simple and the objective function is complicated. As a result, the computational error, made when one calculates the projection, is essentially smaller than the computational error of the calculation of the subgradient. Clearly, an opposite case is possible too. Another feature of this book is a study of a number of important algorithms which appeared recently in the literature and which are not discussed in the previous book. This monograph contains 12 chapters. Chapter 1 is an introduction. In Chapter 2 we study the subgradient projection algorithm for minimization of convex and nonsmooth functions. We generalize the results of [NOCE] and establish results which has no prototype in [NOCE]. In Chapter 3 we analyze the mirror descent algorithm for minimization of convex and nonsmooth functions, under the presence of computational errors. For this algorithm each iteration consists of two steps. The first step is a calculation of a subgradient of the objective function while in the second one we solve an auxiliary minimization problem on the set of feasible points. In each of these two steps there is a computational error. We generalize the results of [NOCE] and establish results which has no prototype in [NOCE]. In Chapter 4 we analyze the projected gradient algorithm with a smooth objective function under the presence of computational errors. In Chapter 5 we consider an algorithm, which is an extension of the projection gradient algorithm used for solving linear inverse problems arising in signal/image processing. In Chapter 6 we study continuous subgradient method and continuous subgradient projection algorithm for minimization of convex nonsmooth functions and for computing the saddle points of convex-concave functions, under the presence of computational errors. All the results of this chapter has no prototype in [NOCE]. In Chapters 7-12 we analyze several algorithms under the presence of computational errors which were not considered in [NOCE]. Again, each step of an iteration has a computational errors and we take into account that these errors are, in general, different. An optimization problems with a composite objective function is studied in Chapter 7. A zero-sum game with two-players is considered in Chapter 8. A predicted decrease approximation-based method is used in Chapter 9 for constrained convex optimization. Chapter 10 is devoted to minimization of quasiconvex functions. Minimization of sharp weakly convex functions is discussed in Chapter 11. Chapter 12 is devoted to a generalized projected subgradient method for minimization of a convex function over a set which is not necessarily convex. The book is of interest for researchers and engineers working in optimization. It also can be useful in preparation courses for graduate students. The main feature of the book which appeals specifically to this audience is the study of the influence of computational errors for several important optimization algorithms. The book is of interest for experts in applications of optimization to engineering and economics.

Linear and Convex Optimization Jan 01 2020 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. Software to accompany the text can be found here: https://www.gordon.edu/michaelveatch/optimization
Handbook of Research on Predictive Modeling and Optimization Methods in Science and Engineering Jun 25 2019 The disciplines of science and engineering rely heavily on the forecasting of prospective constraints for concepts that have not yet been proven to exist, especially in areas such as artificial intelligence. Obtaining quality solutions to the problems presented becomes increasingly difficult due to the number of steps required to sift through the possible solutions, and the ability to solve such problems relies on the recognition of patterns and the categorization of data into specific sets. Predictive modeling and optimization methods allow unknown events to be categorized based on statistics and classifiers input by researchers. The Handbook of Research on Predictive Modeling and Optimization Methods in Science and Engineering is a critical reference source that provides comprehensive information on the use of optimization techniques and predictive models to solve real-life engineering and science problems. Through discussions on techniques such as robust design optimization, water level prediction, and the prediction of human actions, this publication identifies solutions to developing problems and new solutions for existing problems, making this publication a valuable resource for engineers, researchers, graduate students, and other professionals.
Algorithms for Convex Optimization Jun 17 2021 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.
Convex Analysis and Nonlinear Optimization Sep 20 2021 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.
Linear and Convex Optimization Feb 11 2021 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.
Totally Convex Functions for Fixed Points Computation and Infinite Dimensional Optimization Oct 29 2019 Its properties are deeply explored, and a comprehensive theory is presented, bringing together previously unrelated ideas from Banach space geometry, finite dimensional convex optimization and functional analysis. For making our general approach possible we had to improve over classical results like the Holder-Minkowsky inequality in [actual symbol not reproducible]. All the material is either new or very recent, and has never before been organized in a book." "This book will be of interest to both researchers in nonlinear analysis and to applied mathematicians dealing with numerical solution of integral equations, equilibrium problems, image reconstruction, optimal control, etc."--BOOK JACKET.
Optimization in Practice with MATLAB Jul 27 2019 This textbook is designed for students and industry practitioners for a first course in optimization integrating MATLAB® software.
Convex Optimization in Signal Processing and Communications Aug 08 2020 Leading experts provide the theoretical underpinnings of the subject plus tutorials on a wide range of applications, from automatic code generation to robust broadband

beamforming. Emphasis on cutting-edge research and formulating problems in convex form make this an ideal textbook for advanced graduate courses and a useful self-study guide.
Introduction to Online Convex Optimization Dec 24 2021 This book serves as a reference for a self-contained course on online convex optimization and the convex optimization approach to machine learning for the educated graduate student in computer science/electrical engineering/ operations research/statistics and related fields. An ideal reference.
Selected Applications of Convex Optimization Mar 15 2021 This book focuses on the applications of convex optimization and highlights several topics, including support vector machines, parameter estimation, norm approximation and regularization, semi-definite programming problems, convex relaxation, and geometric problems. All derivation processes are presented in detail to aid in comprehension. The book offers concrete guidance, helping readers recognize and formulate convex optimization problems they might encounter in practice.
Duality in Optimization and Variational Inequalities Jul 19 2021 This comprehensive volume covers a wide range of duality topics ranging from simple ideas in network flows to complex issues in non-convex optimization and multicriteria problems. In addition, it examines duality in the context of variational inequalities and vector variational inequalities, as generalizations to optimization. Duality in Optimization and Variational Inequalities is intended for researchers and practitioners of optimization with the aim of enhancing their understanding of duality. It provides a wider appreciation of optimality conditions in various scenarios and under different assumptions. It will enable the reader to use duality to devise more effective computational methods, and to aid more meaningful interpretation of optimization and variational inequality problems.
Nonsmooth Mechanics and Convex Optimization Jan 13 2021 "This book concerns matter that is intrinsically difficult: convex optimization, complementarity and duality, nonsmooth analysis, linear and nonlinear programming, etc. The author has skillfully introduced these and many more concepts, and woven them into a seamless whole by retaining an easy and consistent style throughout. The book is not all theory: There are many real-life applications in structural engineering, cable networks, frictional contact problems, and plasticity... I recommend it to any reader who desires a modern, authoritative account of nonsmooth mechanics and convex optimization." — Prof. Graham M.L. Gladwell, Distinguished Professor Emeritus, University of Waterloo, Fellow of the Royal Society of Canada "... reads very well—the structure is good, the language and style are clear and fluent, and the material is rendered accessible by a careful presentation that contains many concrete examples. The range of applications, particularly to problems in mechanics, is admirable and a valuable complement to theoretical and computational investigations that are at the forefront of the areas concerned." — Prof. B. Daya Reddy, Department of Mathematics and Applied Mathematics, Director of Centre for Research in Computational and Applied Mechanics, University of Cape Town,

South Africa "Many materials and structures (e.g., cable networks, membrane) involved in practical engineering applications have complex responses that cannot be described by smooth constitutive relations. ... The author shows how these difficult problems can be tackled in the framework of convex analysis by arranging the carefully chosen materials in an elegant way. Most of the contents of the book are from the original contributions of the author. They are both mathematically rigorous and readable. This book is a must-read for anyone who intends to get an authoritative and state-of-art description for the analysis of nonsmooth mechanics problems with theory and tools from convex analysis." — Prof. Xu Guo, State Key Laboratory of Structural Analysis for Industrial Equipment, Department of Engineering Mechanics, Dalian University of Technology

Optimality Conditions in Convex Optimization Sep 08 2020 Optimality Conditions in Convex Optimization explores an important and central issue in the field of convex optimization: optimality conditions. It brings together the most important and recent results in this area that have been scattered in the literature—notably in the area of convex analysis—essential in developing many of the important results in this book, and not usually found in conventional texts. Unlike other books on convex optimization, which usually discuss algorithms along with some basic theory, the sole focus of this book is on fundamental and advanced convex optimization theory. Although many results presented in the book can also be proved in infinite dimensions, the authors focus on finite dimensions to allow for much deeper results and a better understanding of the structures involved in a convex optimization problem. They address semi-infinite optimization problems; approximate solution concepts of convex optimization problems; and some classes of non-convex problems which can be studied using the tools of convex analysis. They include examples wherever needed, provide details of major results, and discuss proofs of the main results.

Numerical Optimization Jun 05 2020 Optimization is an important tool used in decision science and for the analysis of physical systems used in engineering. One can trace its roots to the Calculus of Variations and the work of Euler and Lagrange. This natural and reasonable approach to mathematical programming covers numerical methods for finite-dimensional optimization problems. It begins with very simple ideas progressing through more complicated concepts, concentrating on methods for both unconstrained and constrained optimization.

Convex Analysis and Optimization Sep 01 2022 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 e) Contains many examples, illustrations, and exercises with complete solutions (about 200 pages) posted at the publisher's web site http://www.athenasc.com/convexity.html

Linear Matrix Inequalities in System and Control Theory Jan 31 2020 In this book the authors reduce a wide variety of problems arising in system and control theory to a handful of convex and quasiconvex optimization problems that involve linear matrix inequalities. These optimization problems can be solved using recently developed numerical algorithms that not only are polynomial-time but also work very well in practice; the reduction therefore can be considered a solution to the original problems. This book opens up an important new research area in which convex optimization is combined with system and control theory, resulting in the solution of a large number of previously unsolved problems.

Convex Optimization Aug 27 2019 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.

Convex Optimization for Machine Learning Apr 15 2021 This book covers an introduction to convex optimization, one of the powerful and tractable optimization problems that can be efficiently solved on a computer. The goal of the book is tohelp develop a sense of what convex optimization is, and how it can be used in a widening array of practical contexts with a particular emphasis on machine learning.The first part of the book covers core concepts of convex sets, convex functions, and related basic definitions that serve understanding convex optimization and its corresponding models. The second part deals with one very useful theory, called duality, which enables us to: (1) gain algorithmic insights; and (2) obtain an approximate solution to non-convex optimization problems which are often difficult to solve. The last part focuses on modern applications in machine learning and deep learning.A defining feature of this book is that it succinctly relates the "story" of how convex optimization plays a role, via historical examples and trending machine learning applications. Another key feature is that it includes programming implementation of a variety of machine learning algorithms inspired by optimization fundamentals, together with a brief tutorial of the used programming tools. The implementation is based on Python, CVXPY, and TensorFlow.This book does not follow a traditional textbook-style organization, but is streamlined via a series of lecture notes that are intimately related, centered around coherent themes and concepts. It serves as a textbook mainly for a senior-level undergraduate course, yet is also suitable for a first-year graduate course. Readers benefit from having a good background in linear algebra, some exposure to probability, and basic familiarity with Python.

Convex Optimization & Euclidean Distance Geometry May 17 2021 The study of Euclidean distance matrices (EDMs) fundamentally asks what can be known geometrically given onlydistance information between points in Euclidean space. Each point may represent simply locationor, abstractly, any entity expressible as a vector in finite-dimensional Euclidean space.The answer to the question posed is that very much can be known about the points;the mathematics of this combined study of geometry and optimization is rich and deep.Throughout we cite beacons of historical accomplishment.The application of EDMs has already proven invaluable in discerning biological molecular conformation.The emerging practice of localization in wireless sensor networks, the global positioning system (GPS), and distance-based pattern recognitionwill certainly simplify and benefit from this theory.We study the pervasive convex Euclidean bodies and their various representations.In particular, we make convex polyhedra, cones, and dual cones more visceral through illustration, andwe study the geometric relation of polyhedral cones to nonorthogonal bases biorthogonal expansion.We explain conversion between halfspace- and vertex-descriptions of convex cones,we provide formulae for determining dual cones,and we show how classic alternative systems of linear inequalities or linear matrix inequalities and optimality conditions can be explained by generalized inequalities in terms of convex cones and their duals.The conic analogue to linear independence, called conic independence, is introducedas a new tool in the study of classical cone theory; the logical next step in the progression:linear, affine, conic.Any convex optimization problem has geometric interpretation.This is a powerful attraction: the ability to visualize geometry of an optimization problem.We provide tools to make visualization easier.The concept of faces, extreme points, and extreme directions of convex Euclidean bodiesis explained here, crucial to understanding convex optimization.The convex cone of positive semidefinite matrices, in particular, is studied in depth.We mathematically interpret, for example,its inverse image under affine transformation, and we explainhow higher-rank subsets of its boundary united with its interior are convex.The Chapter on "Geometry of convex functions",observes analogies between convex sets and functions:The set of all vector-valued convex functions is a closed convex cone.Included among the examples in this chapter, we show how the real affinefunction relates to convex functions as the hyperplane relates to convex sets.Here, also, pertinent results formultidimensional convex functions are presented that are largely ignored in the literature;tricks and tips for determining their convexityand discerning their geometry, particularly with regard to matrix calculus which remains largely unsystematizedwhen compared with the traditional practice of ordinary calculus.Consequently, we collect some results of matrix differentiation in the appendices.The Euclidean distance matrix (EDM) is studied,its properties and relationship to both positive semidefinite and Gram matrices.We relate the EDM to the four classical axioms of the Euclidean metric;thereby, observing the existence of an infinity of axioms of the Euclidean metric beyondthe triangle inequality. We proceed byderiving the fifth Euclidean axiom and then explain why furthering this endeavoris inefficient because the ensuing criteria (while describing polyhedra)grow linearly in complexity and number.Some geometrical problems solvable via EDMs,EDM problems posed as convex optimization, and methods of solution arepresented;\eg, we generate a recognizable isotonic map of the United States usingonly comparative distance information (no distance information, only distance inequalities).We offer a new proof of the classic Schoenberg criterion, that determines whether a candidate matrix is an EDM. Our proofrelies on fundamental geometry; assuming, any EDM must correspond to a list of points contained in some polyhedron(possibly at its vertices) and vice versa.It is not widely known that the Schoenberg criterion implies nonnegativity of the EDM entries; proved here.We characterize the eigenvalues of an EDM matrix and then devisea polyhedral cone required for determining membership of a candidate matrix(in Cayley-Menger form) to the convex cone of Euclidean distance matrices (EDM cone); \ie,a candidate is an EDM if and only if its eigenspectrum belongs to a spectral cone for EDM^N.We will see spectral cones are not unique.In the chapter "EDM cone", we explain the geometric relationship betweenthe EDM cone, two positive semidefinite cones, and the elliptope.We illustrate geometric requirements, in particular, for projection of a candidate matrixon a positive semidefinite cone that establish its membership to the EDM cone.

The faces of the EDM cone are described,but still open is the question whether all its faces are exposed as they are for the positive semidefinite cone.The classic Schoenberg criterion, relating EDM and positive semidefinite cones, isrevealed to be a discretized membership relation (a generalized inequality, a new Farkas''''''-like lemma)between the EDM cone and its ordinary dual. A matrix criterion for membership to the dual EDM cone is derived thatis simpler than the Schoenberg criterion.We derive a new concise expression for the EDM cone and its dual involvingtwo subspaces and a positive semidefinite cone."Semidefinite programming" is reviewedwith particular attention to optimality conditionsof prototypical primal and dual conic programs,their interplay, and the perturbation method of rank reduction of optimal solutions(extant but not well-known).We show how to solve a ubiquitous platonic combinatorial optimization problem from linear algebra(the optimal Boolean solution x to Ax=b)via semidefinite program relaxation.A three-dimensional polyhedral analogue for the positive semidefinite cone of 3X3 symmetricmatrices is introduced; a tool for visualizing in 6 dimensions.In "EDM proximity"we explore methods of solution to a few fundamental and prevalentEuclidean distance matrix proximity problems; the problem of finding that Euclidean distance matrix closestto a given matrix in the Euclidean sense.We pay particular attention to the problem when compounded with rank minimization.We offer a new geometrical proof of a famous result discovered by Eckart \& Young in 1936 regarding Euclideanprojection of a point on a subset of the positive semidefinite cone comprising all positive semidefinite matriceshaving rank not exceeding a prescribed limit rho.We explain how this problem is transformed to a convex optimization for any rank rho.

Convex Optimization Algorithms Nov 30 2019 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.

Handbook of Convex Optimization Methods in Imaging Science Aug 20 2021 This book covers recent advances in image processing and imaging sciences from an optimization viewpoint, especially convex optimization with the goal of designing tractable algorithms. Throughout the handbook, the authors introduce topics on the most key aspects of image acquisition and processing that are based on the formulation and solution of novel optimization problems. The first part includes a review of the mathematical methods and foundations required, and covers topics in image quality optimization and assessment. The second part of the book discusses concepts in image formation and capture from color imaging to radar and multispectral imaging. The third part focuses on sparsity constrained optimization in image processing and vision and includes inverse problems such as image restoration and de-noising, image classification and recognition and learning-based problems pertinent to image understanding. Throughout, convex optimization techniques are shown to be a critically important mathematical tool for imaging science problems and applied extensively. Convex Optimization Methods in Imaging Science is the first book of its kind and will appeal to undergraduate and graduate students, industrial researchers and engineers and those generally interested in computational aspects of modern, real-world imaging and image processing problems.

Optimization Methods in Finance Oct 10 2020 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.

Convex Analysis and Monotone Operator Theory in Hilbert Spaces May 29 2022 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.
Nonlinear Optimization May 05 2020 This textbook on nonlinear optimization focuses on model building, real world problems, and applications of optimization models to natural and social sciences. Organized into two parts, this book may be used as a primary text for courses on convex optimization and non-convex optimization. Definitions, proofs, and numerical methods are well illustrated and all chapters contain compelling exercises. The exercises emphasize fundamental theoretical results on optimality and duality theorems, numerical methods with or without constraints, and derivative-free optimization. Selected solutions are given. Applications to theoretical results and numerical methods are highlighted to help students comprehend methods and techniques.
Robust Optimization Apr 03 2020 Robust optimization is still a relatively new approach to optimization problems affected by uncertainty, but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology. Written by the principal developers of robust optimization, and describing the main achievements of a decade of research, this is the first book to provide a comprehensive and up-to-date account of the subject. Robust optimization is designed to meet some major challenges associated with uncertainty-affected optimization problems: to operate under lack of full information on the nature of uncertainty; to model the problem in a form that can be solved efficiently; and to provide guarantees about the performance of the solution. The book starts with a relatively simple treatment of uncertain linear programming, proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints (probabilistic) approach. It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic (multistage) problems. The theory is supported by numerous examples and computational illustrations. An essential book for anyone working on optimization and decision making under uncertainty, Robust Optimization also makes an ideal graduate textbook on the subject.

Optimization on Solution Sets of Common Fixed Point Problems Nov 22 2021 This book is devoted to a detailed study of the subgradient projection method and its variants for convex optimization problems over the solution sets of common fixed point problems and convex feasibility problems. These optimization problems are investigated to determine good solutions obtained by different versions of the subgradient projection algorithm in the presence of sufficiently small computational errors. The use of selected algorithms is highlighted including the Cimmino type subgradient, the iterative subgradient, and the dynamic string-averaging subgradient. All results presented are new. Optimization problems where the underlying constraints are the solution sets of other problems, frequently occur in applied mathematics. The reader should not miss the section in Chapter 1 which considers some examples arising in the real world applications. The problems discussed have an important impact in optimization theory as well. The book will be useful for researches interested in the optimization theory and its applications.