

Preface

Numerical Analysis 2000 Vol. IV: Optimization and Nonlinear Equations

In most of the papers in this collection, the remark that “nothing at all takes place in the universe in which some rule of minimum or maximum does not appear” is attributed to no less an authority than Euler. Simplifying the system a little, we might paraphrase this as: Everything is an optimization problem. While this might be overstating of an overstatement, the statement of exaggeration is certainly reduced if we consider that everything does: Everything is an optimization problem or a system of equations. This observation, even if only partly true, stands as a fitting testament to the importance of the work covered by this volume.

Since the 1970s, much effort has gone into the development and application of powerful algorithms for solving problems in the two areas of optimization and systems of equations. As a result, many different ideas have been proposed for dealing efficiently with (for example) sparse nonlinearity and/or very large numbers of variables. Libraries of powerful software now embody the most successful of these ideas, and one objective of this volume is to assist potential users in choosing appropriate software for the problems they need to solve. More generally, however, these collected review articles are intended to provide both researchers and practitioners with insights of the ‘state-of-the-art’ with regard to algorithms for particular classes of problems. These insights are meant to have the virtue of immediacy through the inclusion of very recent ideas, but they also have sufficient depth of field to show how ideas have developed and how today’s research questions have grown out of previous solution attempts.

The most efficient methods for local optimization, both unconstrained and constrained, are still derived from the classical Newton approach. The papers in this collection describe many interesting variations, particularly with regard to the organization of the linear algebra involved. The popular quasi-Newton techniques avoid the need to calculate second derivatives, but gradient-based methods have received much attention since these do not require Hessian values only 1 component. They, too, now have, however, include an up-to-date account of available direct search techniques, which are required, for instance, for problems where function values are subject to uncertainty.

As well as dealing in depth with the various classical, or semi-classical, approaches, the selection of papers in optimization in this volume ensures that newer ideas are also well represented. Thus the reader will find an account of the interest that NLP methods for linear systems are beginning to make upon the subject. The potential of interval mathematics for dealing with the global optimization problem is also discussed, as are the emerging methods and software tools of automatic differentiation for supplying the derivative information needed by most optimization techniques. The volume on optimization would be considered to have the necessary breadth unless the vital topic of linear programming (the guest from out of the pages: “unfortunately, the optimization problem will not

Numerical Analysis 2000 Vol 4 Nonlinear Equations And Optimisation

Joacim Rocklöv



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