Preface

Numerical Analysis 2000
Vol. IV: Optimization and Nonlinear Equations

In one of the papers in this collection, the remark that "nothing at all takes place in the universe in which some rule of maximum or minimum does not appear" is attributed to no less an authority than Euler. Simplifying the quote a little, we might paraphrase this as *Everything is an optimization problem*. While this might be something of an overstatement, the element of exaggeration is certainly reduced if we consider the extended form *Everything is an optimization problem or a system of equations*. This observation, trite if only partly true, stands as a fitting memorial to the importance of the work covered by this volume.

Since the 1940s, much effort has gone into the development and application of numerical 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) severe nonlinearities 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 snapshots of the 'state-of-the-art' with regard to algorithms for particular classes of problem. These snapshots are meant to have the virtues 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 more efficient methods for *local* optimization, both constrained and unconstrained, 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 more attention than their direct search (function-values only) counterparts. This volume does, however, include in optimization 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 neo-classical approaches, the selection of papers on optimization in this volume ensures that newer ideas are also well represented. Thus the reader will find an account of the impact that ABS methods for linear systems are beginning to make upon the subject. The potential of interval arithmetic for dealing with the global optimization problem is also discussed, as are the emerging methods and software tools of automatic differentiation for simplifying the derivative information needed by most optimization techniques. No volume on optimization would be considered to have the necessary breadth unless the vital topic of linear programming (to quote from one of the papers "undoubtedly the optimization problem solved most

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