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Numerical Methods Of Mathematical Optimization With Algol And Fortran Programs

**Hans P. Kuenzi, H. G. Tzschach, C. A.
Zehnder, Computer science and
applied mathematics**

Numerical Methods Of Mathematical Optimization With Algol And Fortran Programs:

Numerical Methods of Mathematical Optimization Hans P. Küenzi, H. G. Tzschach, C. A. Zehnder, 2014-05-12

Numerical Methods of Mathematical Optimization With ALGOL and FORTRAN Programs reviews the theory and the practical application of the numerical methods of mathematical optimization. An ALGOL and a FORTRAN program was developed for each one of the algorithms described in the theoretical section. This should result in easy access to the application of the different optimization methods. Comprised of four chapters, this volume begins with a discussion on the theory of linear and nonlinear optimization with the main stress on an easily understood mathematically precise presentation. In addition to the theoretical considerations, several algorithms of importance to the numerical application of optimization theory are described. The next chapter explains the computer programs used in actual optimization which have the form of procedures or subroutines. The book concludes with an analysis of ALGOL and FORTRAN, paying particular attention to their use in global optimization procedures as well as for the simplex and duoplex methods and the decomposition Gomory, Beale and Wolfe algorithms. This monograph will be helpful to students and practitioners of computer science and applied mathematics.

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Paul Küenzi, 1971

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Optimization: Numerische Methoden Der Mathematischen Optimierung Hans Paul Küenzi, H. G. Tzschach, C. A. Zehnder, 1966

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During the last decade the techniques of non linear optimization have emerged as an important subject for study and research. The increasingly widespread application of optimization has been stimulated by the availability of digital computers and the necessity of using them in the investigation of large systems. This book is an introduction to non linear methods of optimization and is suitable for undergraduate and post graduate courses in mathematics, the physical and social sciences and engineering. The first half of the book covers the basic optimization techniques including linear search, methods of steepest descent, least squares and the Newton-Raphson method. These are described in detail with worked numerical examples since they form the basis from which advanced methods are derived. Since 1965 advanced methods of unconstrained and constrained optimization have been developed to utilise the computational power of the digital computer. The second half of the book describes fully important algorithms in current use.

such as variable metric methods for unconstrained problems and penalty function methods for constrained problems Recent work much of which has not yet been widely applied is reviewed and compared with currently popular techniques under a few generic main headings vi PREFACE Chapter I describes the optimization problem in mathematical form and defines the terminology used in the remainder of the book Chapter 2 is concerned with single variable optimization The main algorithms of both search and approximation methods are developed in detail since they are an essential part of many multi variable methods Numerical Methods Germund Dahlquist,Åke Björck,2012-04-26 Substantial detailed and rigorous readers for whom the book is intended are admirably served MathSciNet Mathematical Reviews on the Web American Mathematical Society Practical text strikes fine balance between students requirements for theoretical treatment and needs of practitioners with best methods for large and small scale computing Prerequisites are minimal calculus linear algebra and preferably some acquaintance with computer programming Text includes many worked examples problems and an extensive bibliography

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