

MÉTHODES NUMÉRIQUES ET OPTIMISATION

Théorie et pratique
pour l'ingénieur

Jean-Pierre Corriou



Optimisation Methodes Numeriques

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Hwang, Li-qun Qi, Robert S Womersley**

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Les Méthodes Numériques de L'ingénieur P. Lascaux, Groupe pour l'avancement des méthodes numériques dans les sciences de l'ingénieur, International Society for Innovative Numerical Analysis, 1983 **Optimization, Simulation, and Control** Altannar Chinchuluun, Panos M. Pardalos, Rentsen Enkhbat, Efstratios N. Pistikopoulos, 2012-11-28 Optimization simulation and control play an increasingly important role in science and industry Because of their numerous applications in various disciplines research in these areas is accelerating at a rapid pace This volume brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real world problems The book is composed of invited contributions by experts from around the world who work to develop and apply new optimization simulation and control techniques either at a theoretical level or in practice Some key topics presented include equilibrium problems multi objective optimization variational inequalities stochastic processes numerical analysis optimization in signal processing and various other interdisciplinary applications This volume can serve as a useful resource for researchers practitioners and advanced graduate students of mathematics and engineering working in research areas where results in optimization simulation and control can be applied *Foundations of Network Optimization and Games* Terry L. Friesz, David Bernstein, 2015-09-30 This is a book about infrastructure networks that are intrinsically nonlinear The networks considered range from vehicular networks to electric power networks to data networks The main point of view taken is that of mathematical programming in concert with finite dimensional variational inequality theory The principle modeling perspectives are network optimization the theory of Nash games and mathematical programming with equilibrium constraints Computational methods and novel mathematical formulations are emphasized Among the numerical methods explored are network simplex gradient projection fixed point gap function Lagrangian relaxation Dantzig Wolfe decomposition simplicial decomposition and computational intelligence algorithms Many solved example problems are included that range from simple to quite challenging Theoretical analyses of several models and algorithms to uncover existence uniqueness and convergence properties are undertaken The book is meant for use in advanced undergraduate as well as doctoral courses taught in civil engineering industrial engineering systems engineering and operations research degree programs At the same time the book should be a useful resource for industrial and university researchers engaged in the mathematical modeling and numerical analyses of infrastructure networks Recent Advances In Nonsmooth Optimization Ding-zhu Du, Frank Kwang-ming Hwang, Li-qun Qi, Robert S Womersley, 1995-09-20 Nonsmooth optimization covers the minimization or maximization of functions which do not have the differentiability properties required by classical methods The field of nonsmooth optimization is significant not only because of the existence of nondifferentiable functions arising directly in applications but also because several important methods for solving difficult smooth problems lead directly

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Convex Optimization Algorithms Dimitri Bertsekas,2015-02-01 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 **Constrained Optimization and Lagrange Multiplier Methods** Dimitri P. Bertsekas,2014-05-10 Computer Science and Applied Mathematics Constrained Optimization and Lagrange Multiplier Methods focuses on the advancements in the applications of the Lagrange multiplier methods for constrained minimization The publication first offers information on the method of multipliers for equality constrained problems and the method of multipliers for inequality constrained and nondifferentiable optimization problems Discussions focus on approximation procedures for nondifferentiable and ill conditioned optimization problems asymptotically exact minimization in the methods of multipliers duality framework for the method of multipliers and the quadratic penalty function method The text then examines exact penalty methods including nondifferentiable exact penalty functions linearization algorithms based on nondifferentiable exact penalty functions differentiable exact penalty functions and local and global convergence of Lagrangian methods The book ponders on the nonquadratic penalty functions of convex programming Topics include large scale separable integer programming problems and the exponential method of multipliers classes of penalty functions and corresponding methods of multipliers and convergence analysis of multiplier methods The text is a valuable reference for mathematicians and

researchers interested in the Lagrange multiplier methods Essays and Surveys in Global Optimization Charles Audet, Pierre Hansen, Giles Savard, 2005-12-05 Global optimization aims at solving the most general problems of deterministic mathematical programming to find the global optimum of a nonlinear nonconvex multivariate function of continuous and or integer variables subject to constraints which may be themselves nonlinear and nonconvex In addition once the solutions are found proof of its optimality is also expected from this methodology Therefore with these difficulties in mind global optimization is becoming an increasingly powerful and important methodology Essays and Surveys in Global Optimization is the most recent examination of its mathematical capability power and wide ranging solutions to many fields in the applied sciences Mathematical Programming Michel Minoux, 1986 This comprehensive work covers the whole field of mathematical programming including linear programming unconstrained and constrained nonlinear programming nondifferentiable or nonsmooth optimization integer programming large scale systems optimization dynamic programming and optimization in infinite dimensions Special emphasis is placed on unifying concepts such as point to set maps saddle points and perturbations functions duality theory and its extensions Introduction to Optimization Boris Teodorovich Pol'ak, 1987 Applicationes Mathematicae, 2000 *Méthodes numériques* N. S. Bakhvalov, 1976 *Mathematical Programming Study*, 1979 **Degeneracy in Optimization Problems** Tomáš Gál, 1993 **Lecture Notes in Pure and Applied Mathematics**, 1983 *Mathematical Models in Medicine* Matthew Witten, 1987 Hardbound This volume presents a comprehensive overview of the numerous applications of mathematics in the life sciences and medicine and demonstrates how mathematics and computers have taken root in these fields The work covers a variety of techniques and applications including mathematical and modelling methodology modelling simulation technology and philosophical issues in model formulation leading to speciality medical modelling artificial intelligence psychiatric models medical decision making and molecular modelling **Optimization Methods for Resource Allocation** Richard Cottle, Jakob Krarup, 1974

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