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Optimization Methods in Finance Cambridge University Press
Linear Programming has progressed a great deal during last two decades. It is becoming increasingly sophisticated with the availability of computer facilities and infusion of new chapters. The text of this book has been presented in easy and simple language. Throughout the text, the two streams theory and technique run side by side. Each technique run side by side. Each technique is preceded by the relevant theory followed by suitable examples. A large number of important problems mostly drawn from university examination papers has been included.

Linear Programming World Scientific
George Dantzig is widely regarded as the founder of this subject with his invention of the simplex algorithm in the 1940's. In this second volume, the theory of the items discussed in the first volume is expanded to include such additional advanced topics as variants of the simplex method; interior point methods, GUB, decomposition, integer programming, and game theory. Graduate students in the fields of operations research, industrial engineering and applied mathematics will thus find this volume of particular interest.

Theory and Extensions Springer Science & Business Media
Quantitative Techniques: Theory and Problems adopts a fresh and novel approach to the study of quantitative techniques, and provides a comprehensive coverage of the subject. Essentially designed for extensive practice and self-study, this book will serve as a tutor at home. Chapters contain theory in brief, numerous solved examples and exercises with exhibits and tables.

Introduction Springer Science & Business Media
Volume 2 applies the linear algebra concepts presented in Volume 1 to optimization problems which frequently occur throughout machine learning. This book blends theory with practice by not only carefully discussing the mathematical under pinnings of each optimization technique but by applying these techniques to linear programming, support vector machines (SVM), principal component analysis (PCA), and ridge regression. Volume 2 begins by discussing preliminary concepts of optimization theory such as metric spaces, derivatives, and the Lagrange multiplier technique for finding extrema of real valued functions. The focus then shifts to the special case of optimizing a linear function over a region determined by affine constraints, namely linear programming. Highlights include careful derivations and applications of the simplex algorithm, the dual-simplex algorithm, and the primal-dual algorithm. The theoretical heart of this book is the mathematically rigorous presentation of various nonlinear optimization methods, including but not limited to gradient decent, the Karush-Kuhn-Tucker (KKT) conditions, Lagrangian duality, alternating direction method of multipliers (ADMM), and the kernel method. These methods are carefully applied to hard margin SVM, soft margin SVM, kernel PCA, ridge regression, lasso regression, and elastic-net regression. Matlab programs implementing these methods are included.

Linear Programming Computation Springer Science & Business Media
This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

Progress in Mathematical Programming Springer Science & Business Media
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.

An Introduction John Wiley & Sons

A complete, highly accessible introduction to one of today's mostexciting areas of applied mathematics One of the youngest, most vital areas of applied mathematics,combinatorial optimization integrates techniques fromcombinatorics, linear programming, and the theory of algorithms.Because of its success in solving difficult problems in areas fromtelecommunications to VLSI, from product distribution to airlinecrew scheduling, the field has seen a ground swell of activity overthe past decade. Combinatorial Optimization is an ideal introduction to thismathematical discipline for advanced undergraduates and graduatestudents of discrete mathematics, computer science, and operationsresearch. Written by a team of recognized experts, the text offersa thorough, highly accessible treatment of both classical conceptsand recent results. The topics include: * Network flow problems * Optimal matching * Integrality of polyhedra * Matroids * NP-completeness Featuring logical and consistent exposition, clear explanations ofbasic and advanced concepts, many real-world examples, and helpful,skill-building exercises, Combinatorial Optimization is certain tobecome the standard text in the field for many years to come.

Operations Research for Management Cambridge University Press

Linear Optimization and Dualiyy: A Modern Exposition departs from convention in significant ways. Standard linear programming textbooks present the material in the order in which it was discovered. Duality is treated as a difficult add-on after coverage of formulation, the simplex method, and polyhedral theory. Students end up without knowing duality in their bones. This text brings in duality in Chapter 1 and carries duality all the way through the exposition. Chapter 1 gives a general definition of duality that shows the dual aspects of a matrix as a column of rows and a row of columns. The proof of weak duality in Chapter 2 is shown via the Lagrangian, which relies on matrix duality. The first three LP formulation examples in Chapter 3 are classic primal-dual pairs including the diet problem and 2-person zero sum games. For many engineering students, optimization is their first immersion in rigorous mathematics. Conventional texts assume a level of mathematical sophistication they don't have. This text embeds dozens of reading tips and hundreds of answered questions to guide such students. Features Emphasis on duality throughout Practical tips for modeling and computation Coverage of computational complexity and data structures Exercises and problems based on the learning theory concept of the zone of proximal development Guidance for the mathematically unsophisticated reader About the Author Craig A. Tovey is a professor in the H. Milton Stewart School of Industrial and Systems Engineering at Georgia Institute of Technology. Dr. Tovey received an AB from Harvard College, an MS in computer science and a PhD in operations research from Stanford University. His principal activities are in operations research and its interdisciplinary applications. He received a Presidential Young Investigator Award and the Jacob Wolfowitz Prize for research in heuristics. He was named an Institute Fellow at Georgia Tech, and was recognized by the ACM Special Interest Group on Electronic Commerce with the Test of Time Award. Dr. Tovey received the 2016 Golden Goose Award for his research on bee foraging behavior leading to the development of the Honey Bee Algorithm.

Linear Optimization Problems with Inexact Data Springer Science & Business Media

During the Spring of 1979 one of us (Zionts) was invited to visit Erasmus University in Rotterdam, The Netherlands. It was there that Zionts met another of us (Telgen) who was then in the process of completing a dissertation on redundancy in linear programming. At that time, Telgen proposed an extended visit to Buffalo, during which time he and Zionts would do an extensive study on redundancy. Redundancy, hardly an exciting or new topic, does have numerous applications. Telgen and Zionts planned the project for the Summer of 1980, and enlisted the support of all the contributors as well as the other two members of our team (Karwan and Lotfi). Lotfi was then a Ph. D. student in Industrial Engineering searching for a thesis topic. Redundancy became his topic. Karwan and Zionts served as his thesis co-chairmen, with Telgen serving as an outside reader of the thesis. We initially had hoped to complete the study during Telgen's stay in Buffalo, but that was far too optimistic. Lotfi completed his dissertation during the late Spring-early Summer of 1981. As the project took shape, we decided that we had more than enough for an article, or even several articles. Accordingly, not wanting to produce redundant papers, we decided to produce this volume --- a state-of-the-art review of methods for handling redundancy and comprehensive tests of the various methods, together with extensions and further developments of the most promising methods.

Linear Programming 1 Cambridge Scholars Publishing

This book offers a comprehensive treatment of the exercises and case studies as well as summaries of the chapters of the book "Linear Optimization and Extensions" by Manfred Padberg. It covers the areas of linear programming and the optimization of linear functions over polyhedra in finite dimensional Euclidean vector spaces. Here are the main topics treated in the book: Simplex algorithms and their derivatives including the duality theory of linear programming. Polyhedral theory, pointwise and linear descriptions of polyhedra, double description algorithms, Gaussian elimination with and without division, the complexity of simplex steps. Projective algorithms, the geometry of projective algorithms, Newtonian barrier methods. Ellipsoids algorithms in perfect and in finite precision arithmetic, the equivalence of linear optimization and polyhedral separation. The foundations of mixed-integer programming and combinatorial optimization.

Fuzzy Sets and Interactive Multiobjective Optimization Springer Science & Business Media

Linear Programming and Its Applications is intended for a first course in linear programming, preferably in the sophomore or junior year of the typical undergraduate curriculum. The emphasis throughout the book is on linear programming skills via the algorithmic solution of small-scale problems, both in the general sense and in the specific applications where these problems naturally occur. The book arose from lecture notes prepared during the years 1985-1987 while I was a graduate assistant in the Department of Mathematics at The Pennsylvania State University. I used a preliminary draft in a Methods of Management Science class in the spring semester of 1988 at Lock Haven University. Having been extensively tried and tested in the classroom at various stages of its development, the book reflects many modifications either suggested directly by students or deemed appropriate from responses by students in the classroom setting. My primary aim in writing the book was to address common errors and difficulties as clearly and effectively as I could.

Text Book of Linear Programming-II Courier Corporation

Linear programming has attracted the interest of mathematicians since World War II when the first computers were constructed. Early attempts to apply linear programming methods practical problems failed, in part because of the inexactness of the data used to create the models. This book presents a comprehensive treatment of linear optimization with inexact data, summarizing existing results and presenting new ones within a unifying framework.

Linear Programming for Operations Research Springer Science & Business Media

Data Envelopment AnalysisA Comprehensive Text with Models, Applications, References and DEA-Solver SoftwareSpringer Science & Business Media

Linear and Nonlinear Programming Discovery Publishing House

This third edition of the classic textbook in Optimization has been fully revised and updated. It comprehensively covers modern theoretical insights in this crucial computing area, and will be required reading for analysts and operations researchers in a variety of fields. The book connects the purely analytical character of an optimization problem, and the behavior of algorithms used to solve it. Now, the third edition has been completely updated with recent Optimization Methods. The book also has a new co-author, Yinyu Ye of California's Stanford University, who has written lots of extra material including some on Interior Point Methods.

Linear Programming: An Introduction to Finite Improvement Algorithms Prentice Hall

Simultaneous considerations of multiobjectiveness, fuzziness and block angular structures involved in the real-world decision making problems lead us to the new field of interactive multiobjective optimization for large scale programming problems under fuzziness. The aim of this book is to introduce the latest advances in the new field of interactive multiobjective optimization for large scale programming problems under fuzziness on the basis of the author's continuing research. Special stress is placed on interactive decision making aspects of fuzzy multiobjective optimization for human-centered systems in most realistic situations when dealing with fuzziness. The book is intended for graduate students, researchers and practitioners in the fields of operations research, industrial engineering, management science and computer science.

Linear Algebra And Optimization With Applications To Machine Learning - Volume Ii: Fundamentals Of Optimization Theory With Applications To Machine Learning Springer Science & Business Media

This text covers the basic theory and computation for a first course in linear programming, including substantial material on mathematical proof techniques and sophisticated computation methods. Includes Appendix on using Excel. 1984 edition.

Understanding and Using Linear Programming Courier Corporation

In the pages of this text readers will find nothing less than a unified treatment of linear programming. Without sacrificing mathematical rigor, the main emphasis of the book is on models and applications. The most important classes of problems are surveyed and presented by means of mathematical formulations, followed by solution methods and a discussion of a variety of "what-if" scenarios. Non-simplex based solution methods and newer developments such as interior point methods are covered.

Modeling and Solving Linear Programming with R Data Envelopment AnalysisA Comprehensive Text with Models, Applications, References and DEA-Solver Software

The main characteristics of the real-world decision-making problems facing humans today are multidimensional and have multiple objectives including eco nomic, environmental, social, and technical ones. Hence, it seems natural that the consideration of many objectives in the actual decision-making process re quires multiobjective approaches rather than single-objective. One ofthe major systems-analytic multiobjective approaches to decision-making under constraints is multiobjective optimization as a generalization of traditional single-objective optimization. Although multiobjective optimization problems differ from single objective optimization problems only in the plurality of objective functions, it is significant to realize that multiple objectives are often noncom mensurable and conflict with each other in multiobjective optimization problems. With this ob servation, in multiobjective optimization, the notion of Pareto optimality or effi ciency has been introduced instead of the optimality concept for single-objective optimization. However, decisions with Pareto optimality or efficiency are not uniquely determined; the final decision must be selected from among the set of Pareto optimal or efficient solutions. Therefore, the question is, how does one find the preferred point as a compromise or satisficing solution with rational pro cedure? This is the starting point of multiobjective optimization. To be more specific, the aim is to determine how one derives a compromise or satisficing so lution of a decision maker (DM), which well represents the subjective judgments, from a Pareto optimal or an efficient solution set.

Linear Programming John Wiley & Sons

?With emphasis on computation, this book is a real breakthrough in the field of LP. In addition to conventional topics, such as the simplex method, duality, and interior-point methods, all deduced in a fresh and clear manner, it introduces the state of the art by highlighting brand-new and advanced results, including efficient pivot rules, Phase-I approaches, reduced simplex methods, deficient-basis methods, face methods, and pivotal interior-point methods. In particular, it covers the determination of the optimal solution set, feasible-point simplex method, decomposition principle for solving large-scale problems, controlled-branch method based on generalized reduced simplex framework for solving integer LP problems.

Theory and Problems Courier Corporation

This volume systematically details both the basic principles and new developments in Data Envelopment Analysis (DEA), offering a solid understanding of the methodology, its uses, and its potential. New material in this edition includes coverage of recent developments that have greatly extended the power and scope of DEA and have lead to new directions for research and DEA uses. Each chapter accompanies its developments with simple numerical examples and discussions of actual applications. The first nine chapters cover the basic principles of DEA, while the final seven chapters provide a more advanced treatment.