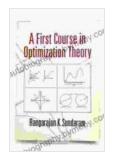
First Course In Optimization Theory: A **Comprehensive Guide**



A First Course in Optimization Theory

by Rangarajan K. Sundaram

★ ★ ★ ★ 4.3 out of 5

Language : English File size : 9240 KB Text-to-Speech : Enabled Screen Reader : Supported Enhanced typesetting: Enabled Print length : 591 pages



Optimization theory is a branch of mathematics that deals with the problem of finding the best possible solution to a given problem. It is used in a wide variety of applications, including engineering, economics, finance, and operations research.

This book provides a comprehensive to the theory and applications of mathematical optimization. It covers a wide range of topics, including:

- Linear programming
- Nonlinear programming
- Convex optimization
- Dynamic programming
- Game theory

The book is written in a clear and concise style, and it is suitable for both undergraduate and graduate students. It is also a valuable resource for researchers and practitioners in the field of optimization theory.

Chapter 1:

This chapter provides an overview of optimization theory. It discusses the different types of optimization problems, and it introduces the basic concepts of optimization theory.

Chapter 2: Linear Programming

This chapter introduces linear programming, which is a type of optimization problem that involves optimizing a linear function subject to a set of linear constraints. Linear programming is used in a wide variety of applications, including scheduling, resource allocation, and transportation.

Chapter 3: Nonlinear Programming

This chapter introduces nonlinear programming, which is a type of optimization problem that involves optimizing a nonlinear function subject to a set of constraints. Nonlinear programming is used in a wide variety of applications, including engineering design, financial modeling, and operations research.

Chapter 4: Convex Optimization

This chapter introduces convex optimization, which is a type of optimization problem that involves optimizing a convex function subject to a set of constraints. Convex optimization is used in a wide variety of applications, including machine learning, signal processing, and finance.

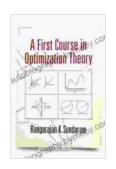
Chapter 5: Dynamic Programming

This chapter introduces dynamic programming, which is a technique for solving optimization problems that can be decomposed into a sequence of smaller subproblems. Dynamic programming is used in a wide variety of applications, including computer science, operations research, and economics.

Chapter 6: Game Theory

This chapter introduces game theory, which is a branch of mathematics that deals with the study of strategic decision-making. Game theory is used in a wide variety of applications, including economics, political science, and military strategy.

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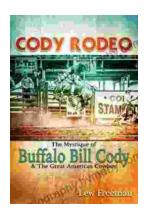
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