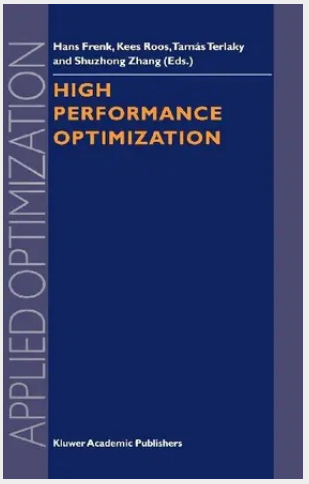
Frenk / Roos / Terlaky

High Performance Optimization



For a long time the techniques of solving linear optimization (LP) problems improved only marginally. Fifteen years ago, however, a revolutionary discovery changed everything. A new `golden age' for optimization started, which is continuing up to the current time. What is the cause of the excitement? Techniques of linear programming formed previously an isolated body of knowledge. Then suddenly a tunnel was built linking it with a rich and promising land, part of which was already cultivated, part of which was completely unexplored. These revolutionary new techniques are now applied to solve conic linear problems. This makes it possible to model and solve large classes of essentially nonlinear optimization problems as efficiently as LP problems. This volume gives an overview of the latest developments of such `High Performance Optimization Techniques'. The first part is a thorough treatment of interior point methods for semidefinite programming problems. The second part reviews today's most exciting research topics and results in the area of convex optimization.
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246,09 €
229,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780792360131
Medium: Buch
ISBN: 978-0-7923-6013-1
Verlag: Springer US
Erscheinungstermin: 30.11.1999
Sprache(n): Englisch
Auflage: 1. Auflage 1999
Serie: Applied Optimization
Produktform: Gebunden
Gewicht: 864 g
Seiten: 474
Format (B x H): 160 x 241 mm

Kundenservice Verlag Dr. Otto Schmidt KG
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)