

Semi-Infinite Programming

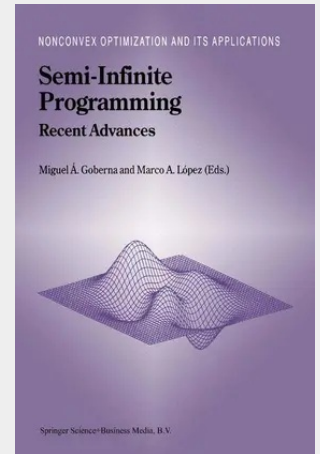
Recent Advances

Semi-infinite programming (SIP) deals with optimization problems in which either the number of decision variables or the number of constraints is finite. This book presents the state of the art in SIP in a suggestive way, bringing the powerful SIP tools close to the potential users in different scientific and technological fields.

The volume is divided into four parts. Part I reviews the first decade of SIP (1962-1972). Part II analyses convex and generalised SIP, conic linear programming, and disjunctive programming. New numerical methods for linear, convex, and continuously differentiable SIP problems are proposed in Part III. Finally, Part IV provides an overview of the applications of SIP to probability, statistics, experimental design, robotics, optimization under uncertainty, production games, and separation problems.

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246,09 €

229,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9781402000324

Medium: Buch

ISBN: 978-1-4020-0032-4

Verlag: Springer US

Erscheinungstermin: 31.10.2001

Sprache(n): Englisch

Auflage: 2001

Serie: Nonconvex Optimization and Its Applications

Produktform: Gebunden

Gewicht: 1650 g

Seiten: 386

Format (B x H): 160 x 241 mm
