Jeyakumar / Rubinov

Continuous Optimization

Current Trends and Modern Applications

Continuous optimization is the study of problems in which we wish to opti mize (either maximize or minimize) a continuous function (usually of several variables) often subject to a collection of restrictions on these variables. It has its foundation in the development of calculus by Newton and Leibniz in the 17*^ century. Nowadys, continuous optimization problems are widespread in the mathematical modelling of real world systems for a very broad range of applications. Solution methods for large multivariable constrained continuous optimiza tion problems using computers began with the work of Dantzig in the late 1940s on the simplex method for linear programming problems. Recent re search in continuous optimization has produced a variety of theoretical devel opments, solution methods and new areas of applications. It is impossible to give a full account of the current trends and modern applications of contin uous optimization. It is our intention to present a number of topics in order to show the spectrum of current research activities and the development of numerical methods and applications.

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