

Global Optimization in Action

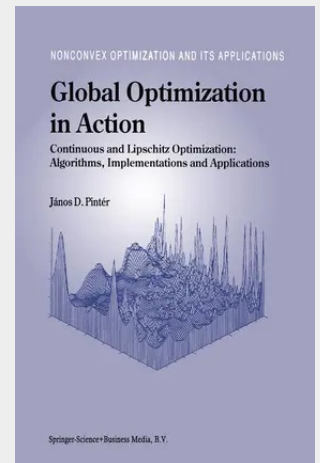
Continuous and Lipschitz Optimization: Algorithms, Implementations and Applications

In science, engineering and economics, decision problems are frequently modelled by optimizing the value of a (primary) objective function under stated feasibility constraints. In many cases of practical relevance, the optimization problem structure does not warrant the global optimality of local solutions; hence, it is natural to search for the globally best solution(s).

provides a comprehensive discussion of adaptive partition strategies to solve global optimization problems under very general structural requirements. A unified approach to numerous known algorithms makes possible straightforward generalizations and extensions, leading to efficient computer-based implementations. A considerable part of the book is devoted to applications, including some generic problems from numerical analysis, and several case studies in environmental systems analysis and management. The book is essentially self-contained and is based on the author's research, in cooperation (on applications) with a number of colleagues.

Professors, students, researchers and other professionals in the fields of operations research, management science, industrial and applied mathematics, computer science, engineering, economics and the environmental sciences.

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