



Numerical Optimization: Theoretical and Practical Aspects

J. Frédéric Bonnans, Jean Charles Gilbert, Claude Lemaréchal, Claudia A. Sagastizábal

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Just as in its 1st edition, this book starts with illustrations of the ubiquitous character of optimization, and describes numerical algorithms in a tutorial way. It covers fundamental algorithms as well as more specialized and advanced topics for unconstrained and constrained problems. Most of the algorithms are explained in a detailed manner, allowing straightforward implementation. Theoretical aspects of the approaches chosen are also addressed with care, often using minimal assumptions.

This new edition contains computational exercises in the form of case studies which help understanding optimization methods beyond their theoretical, description, when coming to actual implementation. Besides, the nonsmooth optimization part has been substantially reorganized and expanded.

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