



Nonlinear Programming

Dimitri Bertsekas

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The book provides a comprehensive and accessible presentation of algorithms for solving continuous optimization problems. It relies on rigorous mathematical analysis, but also aims at an intuitive exposition that makes use of visualization where possible. It places particular emphasis on modern developments, and their widespread applications in fields such as large-scale resource allocation problems, signal processing, and machine learning. This third edition of the book is a thoroughly rewritten version of the 1999 2nd edition. New material was included, some of the old material was discarded, and a large portion of the remainder was reorganized or revised.

Nonlinear Programming Details

Date : Published June 27th 2016 by Athena Scientific

ISBN : 9781886529052

Author : Dimitri Bertsekas

Format : Hardcover 861 pages

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