Fifth Edition

An Introduction to Optimization

With Applications to Machine Learning

Edwin K. P. Chong Wu-Sheng Lu Stanislaw H. Żak

WILEY

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An Introduction to Optimization Edwin K. P. Chong, Stanislaw H. Zak, 2004-03-22 A modern up to date introduction to optimization theory and methods This authoritative book serves as an introductory text to optimization at the senior undergraduate and beginning graduate levels With consistently accessible and elementary treatment of all topics An Introduction to Optimization Second Edition helps students build a solid working knowledge of the field including unconstrained optimization linear programming and constrained optimization Supplemented with more than one hundred tables and illustrations an extensive bibliography and numerous worked examples to illustrate both theory and algorithms this book also provides A review of the required mathematical background material A mathematical discussion at a level accessible to MBA and business students A treatment of both linear and nonlinear programming An introduction to recent developments including neural networks genetic algorithms and interior point methods A chapter on the use of descent algorithms for the training of feedforward neural networks Exercise problems after every chapter many new to this edition MATLAB r exercises and examples Accompanying Instructor's Solutions Manual available on request An Introduction to Optimization Second Edition helps students prepare for the advanced topics and technological developments that lie ahead It is also a useful book for researchers and professionals in mathematics electrical engineering economics statistics and business An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department An Introduction to Optimization Edwin K. P. Chong, Wu-Sheng Lu, Stanislaw H. Zak, 2023-09-11 An Introduction to Optimization Accessible introductory textbook on optimization theory and methods with an emphasis on engineering design featuring MATLAB exercises and worked examples Fully updated to reflect modern developments in the field the Fifth Edition of An Introduction to Optimization fills the need for an accessible yet rigorous introduction to optimization theory and methods featuring innovative coverage and a straightforward approach The book begins with a review of basic definitions and notations while also providing the related fundamental background of linear algebra geometry and calculus With this foundation the authors explore the essential topics of unconstrained optimization problems linear programming problems and nonlinear constrained optimization In addition the book includes an introduction to artificial neural networks convex optimization multi objective optimization and applications of optimization in machine learning Numerous diagrams and figures found throughout the book complement the written presentation of key concepts and each chapter is followed by MATLAB exercises and practice problems that reinforce the discussed theory and algorithms The Fifth Edition features a new chapter on Lagrangian nonlinear duality expanded coverage on matrix games projected gradient algorithms machine learning and numerous new exercises at the end of each chapter An Introduction to Optimization includes information on The mathematical definitions notations and relations from linear algebra geometry and calculus used in optimization Optimization algorithms covering one dimensional search randomized search and gradient Newton conjugate

direction and quasi Newton methods Linear programming methods covering the simplex algorithm interior point methods and duality Nonlinear constrained optimization covering theory and algorithms convex optimization and Lagrangian duality Applications of optimization in machine learning including neural network training classification stochastic gradient descent linear regression logistic regression support vector machines and clustering An Introduction to Optimization is an ideal textbook for a one or two semester senior undergraduate or beginning graduate course in optimization theory and methods The text is also of value for researchers and professionals in mathematics operations research electrical engineering economics statistics and business **Choice** .1996 Forthcoming Books Rose Arny, 1996-06 Computing and Machine Learning Jagdish Chand Bansal, Samarjeet Borah, Shahid Hussain, Said Supplement ,2002 Salhi, 2025-01-23 This book features high quality research papers presented at the International Conference on Computing and Machine Learning CML 2024 organized by Department of Computer Applications Sikkim Manipal Institute of Technology Sikkim Manipal University Sikkim India during April 29 30 2024 The volume book presents diverse range of topics including machine learning algorithms and models deep learning and neural networks computer vision and image processing natural language processing robotics and automation reinforcement learning big data analytics cloud computing internet of things human robot interaction ethical and social implications of AI applications in health care finance and industry computer modeling quantum computing high performance computing cognitive and parallel computing cloud computing distributed Integrated Tracking, Classification, computing embedded computing human centered computing and mobile computing and Sensor Management Mahendra Mallick, Vikram Krishnamurthy, Ba-Ngu Vo, 2012-11-05 A unique guide to the state of the art of tracking classification and sensor management This book addresses the tremendous progress made over the last few decades in algorithm development and mathematical analysis for filtering multi target multi sensor tracking sensor management and control and target classification It provides for the first time an integrated treatment of these advanced topics complete with careful mathematical formulation clear description of the theory and real world applications Written by experts in the field Integrated Tracking Classification and Sensor Management provides readers with easy access to key Bayesian modeling and filtering methods multi target tracking approaches target classification procedures and large scale sensor management problem solving techniques Features include An accessible coverage of random finite set based multi target filtering algorithms such as the Probability Hypothesis Density filters and multi Bernoulli filters with focus on problem solving A succinct overview of the track oriented MHT that comprehensively collates all significant developments in filtering and tracking A state of the art algorithm for hybrid Bayesian network BN inference that is efficient and scalable for complex classification models New structural results in stochastic sensor scheduling and algorithms for dynamic sensor scheduling and management Coverage of the posterior Cramer Rao lower bound PCRLB for target tracking and sensor management Insight into cutting edge military and civilian applications including intelligence surveillance and reconnaissance ISR With its emphasis on the latest research results Integrated Tracking Classification and Sensor Management is an invaluable guide for researchers and practitioners in statistical signal processing radar systems operations research and control theory

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