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Mathematical Principles of the Internet, Volume 2 Nirdosh Bhatnagar 2018-11-21 This two-volume set on Mathematical Principles of the Internet provides a comprehensive overview of the mathematical principles of Internet engineering. The books do not aim to provide all of the mathematical foundations upon which the Internet is based. Instead, they cover a partial panorama and the key principles. Volume 1 explores Internet engineering, while the supporting mathematics is covered in Volume 2. The chapters on mathematics complement those on the engineering episodes, and an effort has been made to make this work succinct, yet self-contained. Elements of information theory, algebraic coding theory, cryptography, Internet traffic, dynamics and control of Internet congestion, and queueing theory are discussed. In addition, stochastic networks, graph-theoretic algorithms, application of game theory to the Internet, Internet economics, data mining and knowledge discovery, and quantum computation, communication, and cryptography are also discussed. In order to study the structure and function of the Internet, only a basic knowledge of number theory, abstract algebra, matrices and determinants, graph theory, geometry, analysis, optimization theory, probability theory, and stochastic processes, is required. These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering.

Handbook of Research on Predictive Modeling and Optimization Methods in Science and Engineering Kim, Dookie 2018-06-15 The disciplines of science and engineering rely heavily on the forecasting of prospective constraints for concepts that have not yet been proven to exist, especially in areas such as artificial intelligence. Obtaining quality solutions to the problems presented becomes increasingly difficult due to the number of steps required to sift through the possible solutions, and the ability to solve such problems relies on the recognition of patterns and the categorization of data into specific sets. Predictive modeling and optimization methods allow unknown events to be categorized based on statistics and classifiers input by researchers. The Handbook of Research on Predictive Modeling and Optimization Methods in Science and Engineering is a critical reference source that provides comprehensive information on the use of optimization techniques and predictive models to solve real-life engineering and science problems. Through discussions on techniques such as robust design optimization, water level prediction, and the prediction of human actions, this publication identifies solutions to developing problems and new solutions for existing problems, making this publication a valuable resource for engineers, researchers, graduate students, and other professionals.

The Traffic Assignment Problem Michael Patriksson 2015-01-19 This monograph provides both a unified account of the development of models and methods for the problem of estimating equilibrium traffic flows in urban areas and a survey of the scope and limitations of present traffic models. The development is described and analyzed by the use of the powerful instruments of nonlinear optimization and mathematical programming within the field of operations research. The first part is devoted to mathematical models for the analysis of transportation network equilibria; the second deals with methods for traffic equilibrium problems. This title will interest readers wishing to extend their knowledge of equilibrium modeling and analysis and of the foundations of efficient optimization methods adapted for the solution of large-scale models. In addition to its value to researchers, the treatment is suitable for advanced graduate courses in transportation, operations research, and quantitative economics.

Linear and Nonlinear Programming with Maple Paul E. Fishback 2009-12-09 Helps Students Understand Mathematical Programming Principles and Solve Real-World Applications Supplies enough mathematical rigor yet accessible enough for undergraduates Integrating a hands-on learning approach, a strong linear algebra focus, Maple™ software, and real-world applications, Linear and Nonlinear Programming with Maple™: An Interactive, Applications-Based Approach introduces undergraduate students to the mathematical concepts and principles underlying linear and nonlinear programming. This text fills the gap between management science books lacking mathematical detail and rigor and graduate-level books on mathematical programming. Essential linear algebra tools Throughout the text, topics from a first linear algebra course, such as the invertible matrix theorem, linear independence, transpose properties, and eigenvalues, play a prominent role in the discussion. The book emphasizes partitioned matrices and uses them to describe the simplex algorithm in terms of matrix multiplication. This perspective leads to streamlined approaches for constructing the revised simplex method, developing duality theory, and approaching the process of sensitivity analysis. The book also discusses some intermediate linear algebra topics, including the spectral theorem and matrix norms. Maple enhances conceptual understanding and helps tackle problems Assuming no prior experience with Maple, the author provides a sufficient amount of instruction for students unfamiliar with the software. He also includes a summary of Maple commands as well as Maple worksheets in the text and online. By using Maple’s symbolic computing components, numeric capabilities, graphical versatility, and intuitive programming structures, students will acquire a deep conceptual understanding of major mathematical programming principles, along with the ability to solve moderately sized real-world applications. Hands-on activities that engage students Throughout the book, student understanding is evaluated through "waypoints" that involve basic computations or short questions. Some problems require paper-and-pencil calculations; others involve more lengthy calculations better suited for performing with Maple. Many sections contain exercises that are conceptual in nature and/or involve writing proofs. In addition, six substantial projects in one of the appendices enable students to solve challenging real-world problems.

Matrix Algebra James E. Gentle 2007-07-27 Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory. This much-needed work presents the relevant aspects of the theory of matrix algebra for applications in statistics. It moves on to consider the various types of matrices encountered in statistics, such as projection matrices and positive definite matrices, and describes the special properties of those matrices. Finally, it covers numerical linear algebra, beginning with a discussion of the basics of numerical computations, and following up with accurate and efficient algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors.

Advances on P2P, Parallel, Grid, Cloud and Internet Computing Fatos Xhafa 2017-11-02 This book presents the latest, innovative research findings on P2P, Parallel, Grid, Cloud, and Internet Computing. It gathers the Proceedings of the 12th International Conference on P2P, Parallel, Grid, Cloud and Internet Computing, held on November 8–10, 2017 in Barcelona, Spain. These computing technologies have rapidly established themselves as breakthrough paradigms for solving complex problems by enabling the aggregation and sharing of an increasing variety of distributed computational resources at large scale. Grid Computing originated as a paradigm for high-performance computing, offering an alternative to expensive supercomputers through different forms of large-scale distributed computing, while P2P Computing emerged as a new paradigm after client-server and web-based computing and has shown to be useful in the development of social networking, B2B (Business to Business), B2C (Business to Consumer), B2G (Business to Government), B2E (Business to Employee), and so on. Cloud Computing has been defined as a “computing paradigm where the boundaries of computing are determined by economic rationale rather than technical limits”. Cloud computing has quickly been adopted in a broad range of application domains and provides utility computing at large scale. Lastly, Internet Computing is the basis of any large-scale distributed computing paradigm; it has very rapidly developed into a flourishing field with an enormous impact on today’s information societies, serving as a universal platform comprising a large variety of computing forms such as Grid, P2P, Cloud and Mobile computing. The aim of the book “Advances on P2P, Parallel, Grid, Cloud and Internet Computing” is to provide the latest findings, methods and development techniques from both theoretical and practical perspectives, and to reveal synergies between these large-scale computing paradigms. **Numerical Linear Algebra and Applications, Second Edition** Biswa Nath Datta 2010-02-04 An undergraduate textbook that highlights motivating applications and contains summary sections, examples, exercises, online MATLAB codes and a MATLAB toolkit. All the major topics of computational linear algebra are

covered, from basic concepts to advanced topics such as the quadratic eigenvalue problem in later chapters.

Linear and Nonlinear Programming Stephen G. Nash 1996 This text presents linear and nonlinear programming in an integrated setting and serves as a complete and unified introduction to applications, theory, and algorithms.

Linear and Nonlinear Optimization Igor Griva 2009-03-26 Flexible graduate textbook that introduces the applications, theory, and algorithms of linear and nonlinear optimization in a clear succinct style, supported by numerous examples and exercises. It introduces important realistic applications and explains how optimization can address them.

A First Course in Numerical Methods Uri M. Ascher 2011-07-14 Offers students a practical knowledge of modern techniques in scientific computing.

Computational Statistics James E. Gentle 2009-07-28 Computational inference is based on an approach to statistical methods that uses modern computational power to simulate distributional properties of estimators and test statistics. This book describes computationally intensive statistical methods in a unified presentation, emphasizing techniques, such as the PDF decomposition, that arise in a wide range of methods.

System and Circuit Design for Biologically-Inspired Intelligent Learning Temel, Turgay 2010-10-31 "The objective of the book is to introduce and bring together well-known circuit design aspects, as well as to cover up-to-date outcomes of theoretical studies in decision-making, biologically-inspired, and artificial intelligent learning techniques"--Provided by publisher.

Optimization in Practice with MATLAB Achille Messac 2015-03-19 This textbook is designed for students and industry practitioners for a first course in optimization integrating MATLAB® software.

Nonlinear Systems 2020-05-13 The editors of this book have incorporated contributions from a diverse group of leading researchers in the field of nonlinear systems. To enrich the scope of the content, this book contains a valuable selection of works on fractional differential equations.The book aims to provide an overview of the current knowledge on nonlinear systems and some aspects of fractional calculus. The main subject areas are divided into two theoretical and applied sections. Nonlinear systems are useful for researchers in mathematics, applied mathematics, and physics, as well as graduate students who are studying these systems with reference to their theory and application. This book is also an ideal complement to the specific literature on engineering, biology, health science, and other applied science areas. The opportunity given by IntechOpen to offer this book under the open access system contributes to disseminating the field of nonlinear systems to a wide range of researchers.

PETSc for Partial Differential Equations: Numerical Solutions in C and Python Ed Bueler 2020-10-22 The Portable, Extensible Toolkit for Scientific Computation (PETSc) is an open-source library of advanced data structures and methods for solving linear and nonlinear equations and for managing discretizations. This book uses these modern numerical tools to demonstrate how to solve nonlinear partial differential equations (PDEs) in parallel. It starts from key mathematical concepts, such as Krylov space methods, preconditioning, multigrid, and Newton’s method. In PETSc these components are composed at run time into fast solvers. Discretizations are introduced from the beginning, with an emphasis on finite difference and finite element methodologies. The example C programs of the first 12 chapters, listed on the inside front cover, solve (mostly) elliptic and parabolic PDE problems. Discretization leads to large, sparse, and generally nonlinear systems of algebraic equations. For such problems, mathematical solver concepts are explained and illustrated through the examples, with sufficient context to speed further development. PETSc for Partial Differential Equations addresses both discretizations and fast solvers for PDEs, emphasizing practice more than theory. Well-structured examples lead to run-time choices that result in high solver performance and parallel scalability. The last two chapters build on the reader’s understanding of fast solver concepts when applying the Firedrake Python finite element solver library. This textbook, the first to cover PETSc programming for nonlinear PDEs, provides an on-ramp for graduate students and researchers to a major area of high-performance computing for science and engineering. It is suitable as a supplement for courses in scientific computing or numerical methods for differential equations.

Numerical Analysis with Applications in Mechanics and Engineering Petre Teodorescu 2013-06-04 NUMERICAL ANALYSIS WITH APPLICATIONS IN MECHANICS AND ENGINEERING A much-needed guide on how to use numerical methods to solve practical engineering problems Bridging the gap between mathematics and engineering, Numerical Analysis with Applications in Mechanics and Engineering arms readers with powerful tools for solving real-world problems in mechanics, physics, and civil and mechanical engineering. Unlike most books on numerical analysis, this outstanding work links theory and application, explains the mathematics in simple engineering terms, and clearly demonstrates how to use numerical methods to obtain solutions and interpret results. Each chapter is devoted to a unique analytical methodology, including a detailed theoretical presentation and emphasis on practical computation. Ample numerical examples and applications round out the discussion, illustrating how to work out specific problems of mechanics, physics, or engineering. Readers will learn the core purpose of each technique, develop hands-on problem-solving skills, and get a complete picture of the studied phenomenon. Coverage includes: How to deal with errors in numerical analysis Approaches for solving problems in linear and nonlinear systems Methods of interpolation and approximation of functions Formulas and calculations for numerical differentiation and integration Integration of ordinary and partial differential equations Optimization methods and solutions for programming problems Numerical Analysis with Applications in Mechanics and Engineering is a one-of-a-kind guide for engineers using mathematical models and methods, as well as for physicists and mathematicians interested in engineering problems.

Linear and Nonlinear Optimization Igor Griva 2009 Provides an introduction to the applications, theory, and algorithms of linear and nonlinear optimization. The emphasis is on practical aspects - discussing modern algorithms, as well as the influence of theory on the interpretation of solutions or on the design of software. The book includes several examples of realistic optimization models that address important applications. The succinct style of this second edition is punctuated with numerous real-life examples and exercises, and the authors include accessible explanations of topics that are not often mentioned in textbooks, such as duality in nonlinear optimization, primal-dual methods for nonlinear optimization, filter methods, and applications such as support-vector machines. The book is designed to be flexible. It has a modular structure, and uses consistent notation and terminology throughout. It can be used in many different ways, in many different courses, and at many different levels of sophistication.

Multi-Agent Systems Ariel Rosenfeld 2021-07-20 This book constitutes the revised post-conference proceedings of the 18th European Conference on Multi-Agent Systems, EUMAS 2021. The conference was held online in June, 2021. 16 full papers are presented in this volume, each of which carefully reviewed and selected from a total of 51 submissions. The papers report on both early and mature research and cover a wide range of topics in the field of multi-agent systems.

OPTIMIZATION METHODS FOR ENGINEERS N.V.S. Raju 2014-01-01 Primarily designed as a text for the postgraduate students of mechanical engineering and related branches, it provides an excellent introduction to optimization methods—the overview, the history, and the development. It is equally suitable for the undergraduate students for their electives. The text then moves on to familiarize the students with the formulation of optimization problems, graphical solutions, analytical methods of nonlinear optimization, classical optimization techniques, single variable (one-dimensional) unconstrained optimization, multidimensional problems, constrained optimization, equality and inequality constraints. With complexities of human life, the importance of optimization techniques as a tool has increased manifold. The application of optimization techniques creates an efficient, effective and a better life. Features • Includes numerous illustrations and unsolved problems. • Contains university questions. • Discusses the topics with step-by-step procedures.

Encyclopedia of Business Analytics and Optimization Wang, John 2014-02-28 As the age of Big Data emerges, it becomes necessary to take the five

dimensions of Big Data- volume, variety, velocity, volatility, and veracity- and focus these dimensions towards one critical emphasis - value. The Encyclopedia of Business Analytics and Optimization confronts the challenges of information retrieval in the age of Big Data by exploring recent advances in the areas of knowledge management, data visualization, interdisciplinary communication, and others. Through its critical approach and practical application, this book will be a must-have reference for any professional, leader, analyst, or manager interested in making the most of the knowledge resources at their disposal.

Computational Statistics 2010-04-29 Computational inference is based on an approach to statistical methods that uses modern computational power to simulate distributional properties of estimators and test statistics. This book describes computationally intensive statistical methods in a unified presentation, emphasizing techniques, such as the PDF decomposition, that arise in a wide range of methods.

Applying Math with Python Sam Morley 2020-07-31 Discover easy-to-follow solutions and techniques to help you to implement applied mathematical concepts such as probability, calculus, and equations using Python's numeric and scientific libraries Key FeaturesCompute complex mathematical problems using programming logic with the help of step-by-step recipesLearn how to utilize Python's libraries for computation, mathematical modeling, and statisticsDiscover simple yet effective techniques for solving mathematical equations and apply them in real-world statisticsBook Description Python, one of the world's most popular programming languages, has a number of powerful packages to help you tackle complex mathematical problems in a simple and efficient way. These core capabilities help programmers pave the way for building exciting applications in various domains, such as machine learning and data science, using knowledge in the computational mathematics domain. The book teaches you how to solve problems faced in a wide variety of mathematical fields, including calculus, probability, statistics and data science, graph theory, optimization, and geometry. You'll start by developing core skills and learning about packages covered in Python's scientific stack, including NumPy, SciPy, and Matplotlib. As you advance, you'll get to grips with more advanced topics of calculus, probability, and networks (graph theory). After you gain a solid understanding of these topics, you'll discover Python's applications in data science and statistics, forecasting, geometry, and optimization. The final chapters will take you through a collection of miscellaneous problems, including working with specific data formats and accelerating code. By the end of this book, you'll have an arsenal of practical coding solutions that can be used and modified to solve a wide range of practical problems in computational mathematics and data science. What you will learnGet familiar with basic packages, tools, and libraries in Python for solving mathematical problemsExplore various techniques that will help you to solve computational mathematical problemsUnderstand the core concepts of applied mathematics and how you can apply them in computer scienceDiscover how to choose the most suitable package, tool, or technique to solve a certain problemImplement basic mathematical plotting, change plot styles, and add labels to the plots using MatplotlibGet to grips with probability theory with the Bayesian inference and Markov Chain Monte Carlo (MCMC) methodsWho this book is for This book is for professional programmers and students looking to solve mathematical problems computationally using Python. Advanced mathematics knowledge is not a requirement, but a basic knowledge of mathematics will help you to get the most out of this book. The book assumes familiarity with Python concepts of data structures.

Optimization Rajesh Kumar Arora 2015-05-06 Choose the Correct Solution Method for Your Optimization ProblemOptimization: Algorithms and Applications presents a variety of solution techniques for optimization problems, emphasizing concepts rather than rigorous mathematical details and proofs. The book covers both gradient and stochastic methods as solution techniques for unconstrained and co

Computational Science - ICCS 2020 Valeria V. Krzhizhanovskaya 2020-06-19 The seven-volume set LNCS 12137, 12138, 12139, 12140, 12141, 12142, and 12143 constitutes the proceedings of the 20th International Conference on Computational Science, ICCS 2020, held in Amsterdam, The Netherlands, in June 2020.* The total of 101 papers and 248 workshop papers presented in this book set were carefully reviewed and selected from 719 submissions (230 submissions to the main track and 489 submissions to the workshops). The papers were organized in topical sections named: Part I: ICCS Main Track Part II: ICCS Main Track Part III: Advances in High-Performance Computational Earth Sciences: Applications and Frameworks; Agent-Based Simulations, Adaptive Algorithms and Solvers; Applications of Computational Methods in Artificial Intelligence and Machine Learning; Biomedical and Bioinformatics Challenges for Computer Science Part IV: Classifier Learning from Difficult Data; Complex Social Systems through the Lens of Computational Science; Computational Health; Computational Methods for Emerging Problems in (Dis-)Information Analysis Part V: Computational Optimization, Modelling and Simulation; Computational Science in IoT and Smart Systems; Computer Graphics, Image Processing and Artificial Intelligence Part VI: Data Driven Computational Sciences; Machine Learning and Data Assimilation for Dynamical Systems; Meshfree Methods in Computational Sciences; Multiscale Modelling and Simulation; Quantum Computing Workshop Part VII: Simulations of Flow and Transport: Modeling, Algorithms and Computation; Smart Systems: Bringing Together Computer Vision, Sensor Networks and Machine Learning; Software Engineering for Computational Science; Solving Problems with Uncertainties; Teaching Computational Science; UNcErtainty QUantificatiOn for Computational modeLs *The conference was canceled due to the COVID-19 pandemic. Chapter 'APE: A Command-Line Tool and API for Automated Workflow Composition' is available open access under a Creative Commons Attribution 4.0 International License via link.springer.com.

Anintroduction to Continuous Optimization / Second Edition Niclas Andreasson 2013-10-01 Optimisation, or mathematical programming, is a fundamental subject within decision science and operations research, in which mathematical decision models are constructed, analysed, and solved. The books focus lies on providing a basis for the analysis of optimisation models and of candidate optimal solutions for continuous optimisation models. The main part of the mathematical material therefore concerns the analysis and linear algebra that underlie the workings of convexity and duality, and necessary/sufficient local/global optimality conditions for continuous optimisation problems. Natural algorithms are then developed from these optimality conditions, and their most important convergence characteristics are analysed. The book answers many more questions of the form Why? and Why not? than How?. We use only elementary mathematics in the development of the book, yet are rigorous throughout. The book provides lecture, exercise and reading material for a first course on continuous optimisation and mathematical programming, geared towards third-year students, and has already been used as such for nearly ten years. The preface to the second edition describes the main changes made since the first, 2005, edition. The book can be used in mathematical optimisation courses at any mathematics, engineering, economics, and business schools. It is a perfect starting book for anyone who wishes to develop his/her understanding of the subject of optimisation, before actually applying it.

Modern Numerical Nonlinear Optimization Neculai Andrei 2022-10-18 This book includes a thorough theoretical and computational analysis of unconstrained and constrained optimization algorithms and combines and integrates the most recent techniques and advanced computational linear algebra methods. Nonlinear optimization methods and techniques have reached their maturity and an abundance of optimization algorithms are available for which both the convergence properties and the numerical performances are known. This clear, friendly, and rigorous exposition discusses the theory behind the nonlinear optimization algorithms for understanding their properties and their convergence, enabling the reader to prove the convergence of his/her own algorithms. It covers cases and computational performances of the most known modern nonlinear optimization algorithms that solve collections of unconstrained and constrained optimization test problems with different structures, complexities, as well as those with large-scale real applications. The book is addressed to all those interested in developing and using new advanced techniques for solving large-scale unconstrained or constrained complex optimization problems. Mathematical programming researchers, theoreticians and practitioners in operations research, practitioners in engineering and industry researchers, as well as graduate students in mathematics, Ph.D. and master in mathematical programming will find plenty of recent information and practical approaches for solving real large-scale optimization problems and applications.

LINEAR AND NONLINEAR OPTIMIZATION. IGOR GRIVA. STEPHEN G. NASH 2017

Parameter Estimation and Inverse Problems Richard C. Aster 2018-10-16 Parameter Estimation and Inverse Problems, Third Edition, is structured around a course at New Mexico Tech and is designed to be accessible to typical graduate students in the physical sciences who do not have an extensive mathematical background. The book is complemented by a companion website that includes MATLAB codes that correspond to examples that are illustrated with simple, easy to follow problems that illuminate the details of particular numerical methods. Updates to the new edition include more discussions of Laplacian smoothing, an expansion of basis function exercises, the addition of stochastic descent, an improved presentation of Fourier methods and exercises, and more. Features examples that are illustrated with simple, easy to follow problems that illuminate the details of a particular numerical method Includes an online instructor's guide that helps professors teach and customize exercises and select homework problems Covers updated information on adjoint methods that are presented in an accessible manner

Numerical Linear Algebra and Applications, Second Edition Biswa Nath Datta 2010 Full of features and applications, this acclaimed textbook for upper undergraduate level and graduate level students includes all the major topics of computational linear algebra, including solution of a system of linear equations, least-squares solutions of linear systems, computation of eigenvalues, eigenvectors, and singular value problems. Drawing from numerous disciplines of science and engineering, the author covers a variety of motivating applications. When a physical problem is posed, the scientific and engineering significance of the solution is clearly stated. Each chapter contains a summary of the important concepts developed in that chapter, suggestions for further reading, and numerous exercises, both theoretical and MATLAB and MATCOM based. The author also provides a list of key words for quick reference. The MATLAB toolkit available online, 'MATCOM', contains implementations of the major algorithms in the book and will enable students to study different algorithms for the same problem, comparing efficiency, stability, and accuracy.

Mathematical Principles of the Internet, Two Volume Set Nirdosh Bhatnagar 2019-03-18 This two-volume set on Mathematical Principles of the Internet provides a comprehensive overview of the mathematical principles of Internet engineering. The books do not aim to provide all of the mathematical foundations upon which the Internet is based. Instead, these cover only a partial panorama and the key principles. Volume 1 explores Internet engineering, while the supporting mathematics is covered in Volume 2. The chapters on mathematics complement those on the engineering episodes, and an effort has been made to make this work succinct, yet self-contained. Elements of information theory, algebraic coding theory, cryptography, Internet traffic, dynamics and control of Internet congestion, and queueing theory are discussed. In addition, stochastic networks, graph-theoretic algorithms, application of game theory to the Internet, Internet economics, data mining and knowledge discovery, and quantum computation, communication, and cryptography are also discussed. In order to study the structure and function of the Internet, only a basic knowledge of number theory, abstract algebra, matrices and determinants, graph theory, geometry, analysis, optimization theory, probability theory, and stochastic processes, is required. These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering.

Lower Previsions Matthias C. M. Troffaes 2014-04-09 This book has two main purposes. On the one hand, it provides a concise and systematic development of the theory of lower previsions, based on the concept of acceptability, in spirit of the work of Williams and Walley. On the other hand, it also extends this theory to deal with unbounded quantities, which abound in practical applications. Following Williams, we start out with sets of acceptable gambles. From those, we derive rationality criteria--avoiding sure loss and coherence---and inference methods---natural extension---for (unconditional) lower previsions. We then proceed to study various aspects of the resulting theory, including the concept of expectation (linear previsions), limits, vacuous models, classical propositional logic, lower oscillations, and monotone convergence. We discuss n-monotonicity for lower previsions, and relate lower previsions with Choquet integration, belief functions, random sets, possibility measures, various integrals, symmetry, and representation theorems based on the Bishop-De Leeuw theorem. Next, we extend the framework of sets of acceptable gambles to consider also unbounded quantities. As before, we again derive rationality criteria and inference methods for lower previsions, this time also allowing for conditioning. We apply this theory to construct extensions of lower previsions from bounded random quantities to a larger set of random quantities, based on ideas borrowed from the theory of Dunford integration. A first step is to extend a lower prevision to random quantities that are bounded on the complement of a null set (essentially bounded random quantities). This extension is achieved by a natural extension procedure that can be motivated by a rationality axiom stating that adding null random quantities does not affect acceptability. In a further step, we approximate unbounded random quantities by a sequences of bounded ones, and, in essence, we identify those for which the induced lower prevision limit does not depend on the details of the approximation. We call those random quantities 'previsible'. We study previsibility by cut sequences, and arrive at a simple sufficient condition. For the 2-monotone case, we establish a Choquet integral representation for the extension. For the general case, we prove that the extension can always be written as an envelope of Dunford integrals. We end with some examples of the theory.

Scalable Algorithms for Contact Problems Zdeněk Dostál 2017-01-25 This book presents a comprehensive and self-contained treatment of the authors' newly developed scalable algorithms for the solutions of multibody contact problems of linear elasticity. The brand new feature of these algorithms is theoretically supported numerical scalability and parallel scalability demonstrated on problems discretized by billions of degrees of freedom. The theory supports solving multibody frictionless contact problems, contact problems with possibly orthotropic Tresca's friction, and transient contact problems. It covers BEM discretization, jumping coefficients, floating bodies, mortar non-penetration conditions, etc. The exposition is divided into four parts, the first of which reviews appropriate facets of linear algebra, optimization, and analysis. The most important algorithms and optimality results are presented in the third part of the volume. The presentation is complete, including continuous formulation, discretization, decomposition, optimality results, and numerical experiments. The final part includes extensions to contact shape optimization, plasticity, and HPC implementation. Graduate students and researchers in mechanical engineering, computational engineering, and applied mathematics, will find this book of great value and interest.

Matrix Algebra James E. Gentle 2017-10-12 Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory. This much-needed work presents the relevant aspects of the theory of matrix algebra for applications in statistics. It moves on to consider the various types of matrices encountered in statistics, such as projection matrices and positive definite matrices, and describes the special properties of those matrices. Finally, it covers numerical linear algebra, beginning with a discussion of the basics of numerical computations, and following up with accurate and efficient algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors.

Optimization in Operations Research Ronald L. Rardin 2014-01-01 For first courses in operations research, operations management Optimization in Operations Research, Second Edition covers a broad range of optimization techniques, including linear programming, network flows, integer/combinational optimization, and nonlinear programming. This dynamic text emphasizes the importance of modeling and problem formulation andhow to apply algorithms to real-world problems to arrive at optimal solutions. Use a program that presents a better teaching and learning experience-for you and your students. Prepare students for real-world problems: Students learn how to apply algorithms to problems that get them ready for their field. Use strong pedagogy tools to teach: Key concepts are easy to follow with the text's clear and continually reinforced learning path. Enjoy the text's flexibility: The text features varying amounts of coverage, so that instructors can choose how in-depth they want to go into different topics.

Photogrammetric Computer Vision Wolfgang Förstner 2016-10-04 This textbook offers a statistical view on the geometry of multiple view analysis, required for camera calibration and orientation and for geometric scene reconstruction based on geometric image features. The authors have backgrounds in geodesy and also long experience with development and research in computer vision, and this is the first book to present a joint approach from the converging fields of photogrammetry and computer vision. Part I of the book provides an introduction to estimation theory, covering aspects such as Bayesian estimation, variance components, and sequential estimation, with a focus on the statistically sound diagnostics of estimation results essential in vision metrology. Part II provides tools for 2D and 3D geometric reasoning using projective geometry. This includes oriented projective geometry and tools for statistically optimal estimation and test of geometric entities and transformations and their relations, tools that are useful also in the context of uncertain reasoning in point clouds. Part III is devoted to modelling the geometry of single and multiple cameras, addressing calibration and orientation, including statistical evaluation and reconstruction of corresponding scene features and surfaces based on geometric image features. The authors provide algorithms for various geometric computation problems in vision metrology, together with mathematical justifications and statistical analysis, thus enabling thorough evaluations. The chapters are self-contained with numerous figures and exercises, and they are supported by an appendix that explains the basic mathematical notation and a detailed index. The book can serve as the basis for undergraduate and graduate courses in photogrammetry, computer vision, and computer graphics. It is also appropriate for researchers, engineers, and software developers in the photogrammetry and GIS industries, particularly those engaged with statistically based geometric computer vision methods.

Introduction to Unconstrained Optimization with R Shashi Kant Mishra 2019-12-17 This book discusses unconstrained optimization with R—a free, open-source computing environment, which works on several platforms, including Windows, Linux, and macOS. The book highlights methods such as the steepest descent method, Newton method, conjugate direction method, conjugate gradient methods, quasi-Newton methods, rank one correction formula, DFP method, BFGS method and their algorithms, convergence analysis, and proofs. Each method is accompanied by worked examples and R scripts. To help readers apply these methods in real-world situations, the book features a set of exercises at the end of each chapter. Primarily intended for graduate students of applied mathematics, operations research and statistics, it is also useful for students of mathematics, engineering, management, economics, and agriculture.

Linear and Nonlinear Programming David G. Luenberger 2008-06-20 This third edition of the classic textbook in Optimization has been fully revised and updated. It comprehensively covers modern theoretical insights in this crucial computing area, and will be required reading for analysts and operations researchers in a variety of fields. The book connects the purely analytical character of an optimization problem, and the behavior of algorithms used to solve it. Now, the third edition has been completely updated with recent Optimization Methods. The book also has a new co-author, Yinyu Ye of California's Stanford University, who has written lots of extra material including some on Interior Point Methods.

Optimization—Theory and Practice Wilhelm Forst 2010-07-26 Optimization is a field important in its own right but is also integral to numerous applied sciences, including operations research, management science, economics, finance and all branches of mathematics-oriented engineering. Constrained optimization models are one of the most widely used mathematical models in operations research and management science. This book gives a modern and well-balanced presentation of the subject, focusing on theory but also including algorithms and examples from various real-world applications. Detailed examples and counter-examples are provided—as are exercises, solutions and helpful hints, and Matlab/Maple supplements.

A First Course in Optimization Theory Rangarajan K. Sundaram 1996-06-13 This book, first published in 1996, introduces students to optimization theory and its use in economics and allied disciplines. The first of its three parts examines the existence of solutions to optimization problems in R^n , and how these

solutions may be identified. The second part explores how solutions to optimization problems change with changes in the underlying parameters, and the last part provides an extensive description of the fundamental principles of finite- and infinite-horizon dynamic programming. Each chapter contains a number of detailed examples explaining both the theory and its applications for first-year master's and graduate students. 'Cookbook' procedures are accompanied by a discussion of when such methods are guaranteed to be successful, and, equally importantly, when they could fail. Each result in the main body of the text is also accompanied by a complete proof. A preliminary chapter and three appendices are designed to keep the book mathematically self-contained.

Mixed Integer Nonlinear Programming Jon Lee 2011-12-02 Many engineering, operations, and scientific applications include a mixture of discrete and continuous decision variables and nonlinear relationships involving the decision variables that have a pronounced effect on the set of feasible and optimal solutions. Mixed-integer nonlinear programming (MINLP) problems combine the numerical difficulties of handling nonlinear functions with the challenge of optimizing in the context of nonconvex functions and discrete variables. MINLP is one of the most flexible modeling paradigms available for optimization; but because its scope is so broad, in the most general cases it is hopelessly intractable. Nonetheless, an expanding body of researchers and practitioners — including chemical engineers, operations researchers, industrial engineers, mechanical engineers, economists, statisticians, computer scientists, operations managers, and mathematical programmers — are interested in solving large-scale MINLP instances.