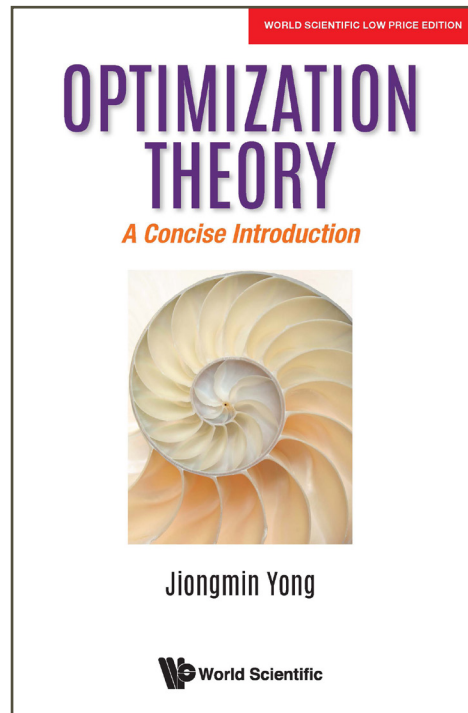


OPTIMIZATION THEORY

A Concise Introduction

By

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Mathematically, most of the interesting optimization problems can be formulated to optimize some objective function, subject to some equality and/or inequality constraints. This book introduces some classical and basic results of optimization theory, including nonlinear programming with Lagrange multiplier method, the Karush–Kuhn–Tucker method, Fritz John’s method, problems with convex or quasi-convex constraints, and linear programming with geometric method and simplex method.

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