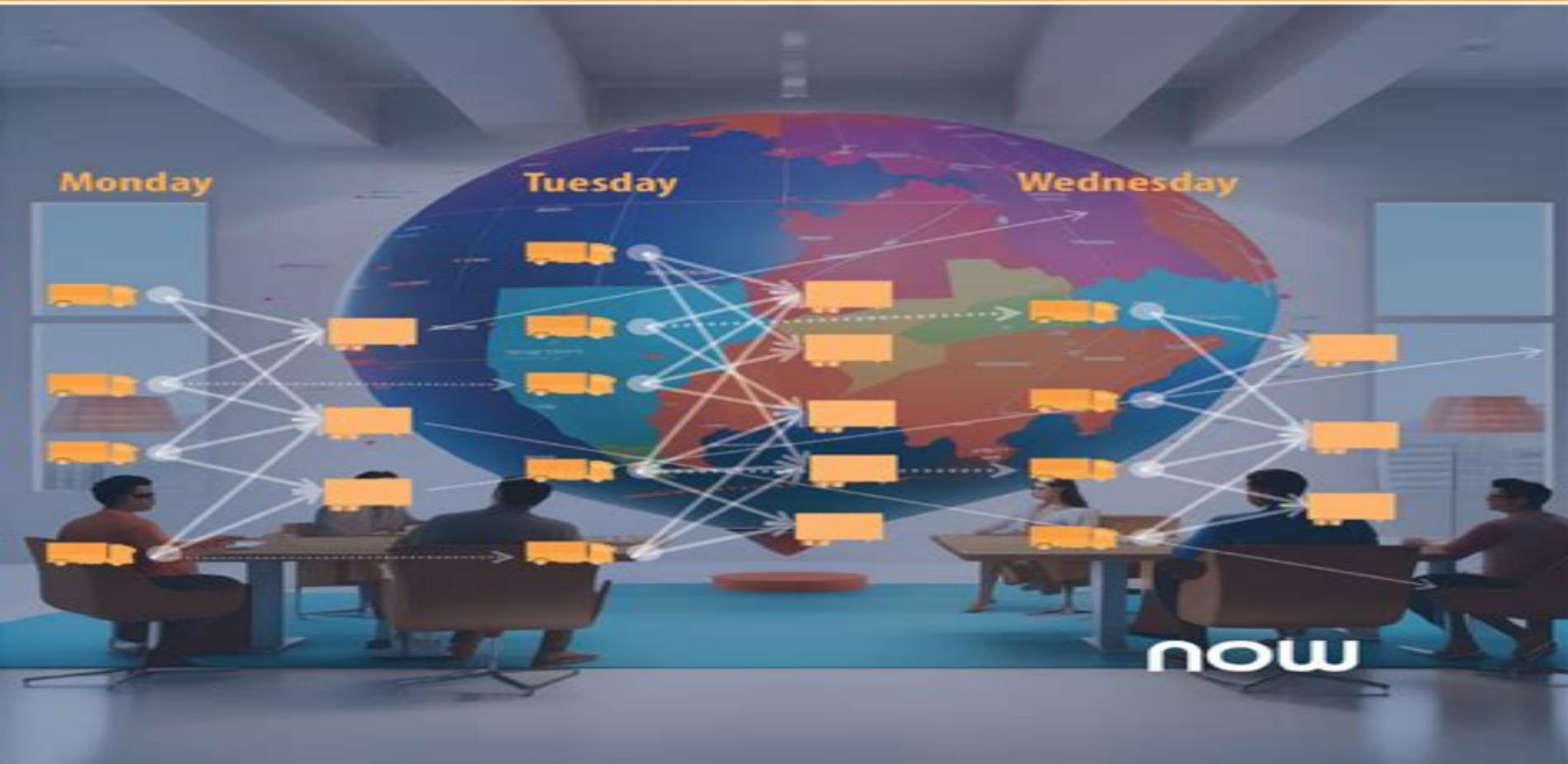


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An Easy Path to Convex Analysis and Applications Boris Mordukhovich, Nguyen Mau Nam, 2023-06-16 This book examines the most fundamental parts of convex analysis and its applications to optimization and location problems Accessible techniques of variational analysis are employed to clarify and simplify some basic proofs in convex analysis and to build a theory of generalized differentiation for convex functions and sets in finite dimensions The book serves as a bridge for the readers who have just started using convex analysis to reach deeper topics in the field Detailed proofs are presented for most of the results in the book and also included are many figures and exercises for better understanding the material Applications provided include both the classical topics of convex optimization and important problems of modern convex optimization convex geometry and facility location

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Pierre N.V. Tu, 1991-11-04 This book presents the Calculus of Variations and Optimal Control Theory illustrating the analysis with examples from Economics and Management Science Topics are treated in the simplest possible way Students are taken from scratch to a fairly good mastery of these dynamic optimisation tools for the purpose of reading the literature and doing research requiring these tools The most important features of the book are the simplicity and thoroughness of presentation Students working at the book systematically will acquire a fairly good knowledge of the field and knowing how results have been derived they would be in a position to apply modify and even extend these standard results to the problems under investigation The new edition has two new chapters Chapter 11 on Differential Games which would be useful for

students working in Industrial Organisation and Chapter 12 on Stability of Optimal Control which contains new results

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Analytical and Computational Methods in Probability Theory Vladimir V. Rykov, Nozer D. Singpurwalla, Andrey M. Zubkov, 2017-12-21 This book constitutes the refereed proceedings of the First International Conference on Analytical and Computational Methods in Probability Theory and its Applications ACMPT 2017 held in Moscow Russia in October 2017 The 42 full papers presented were carefully reviewed and selected from 173 submissions The conference program consisted of four main themes associated with significant contributions made by A D Soloviev These are Analytical methods in probability theory Computational methods in probability theory Asymptotical methods in probability theory the history of mathematics

Spreadsheet Modeling and Decision Analysis Cliff T. Ragsdale, 2006

Numerical Algorithms E. V. Krishnamurthy, 1986

Robust Optimization Aharon Ben-Tal, Laurent El Ghaoui, Arkadi Nemirovski, 2009-08-10 Robust optimization is still a relatively new approach to optimization problems affected by uncertainty but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology Written by the principal developers of robust optimization and describing the main achievements of a decade of research this is the first book to provide a comprehensive and up to date account of the subject Robust optimization is designed to meet some major challenges associated with uncertainty affected optimization problems to operate under lack of full information on the nature of uncertainty to model the problem in a form that can be solved efficiently and to provide guarantees about the performance of the solution The book starts with a relatively simple treatment of uncertain linear programming proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints probabilistic approach It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic multistage problems The theory is supported by numerous examples and computational illustrations An essential book for anyone working on optimization and decision making under uncertainty Robust Optimization also makes an ideal graduate textbook on the subject

[Theory of Computational Complexity](#) Ding-Zhu Du, Ker-I Ko, 2000-01-27 A complete treatment of fundamentals and recent advances in complexity theory Complexity theory studies the inherent difficulties of solving algorithmic problems by digital computers This comprehensive work discusses the major topics in complexity theory including fundamental topics as well as recent breakthroughs not previously available in book form Theory of Computational Complexity offers a thorough presentation of the fundamentals of complexity theory including NP completeness theory the polynomial time hierarchy

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