

Algorithms For Minimization Without Derivatives

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divoutstanding text for graduate students and research workers proposes improvements to existing algorithms extends their related mathematical theories and offers details on new algorithms for approximating local and global minima div

fully describes optimization methods that are currently most valuable in solving real life problems since optimization has applications in almost every branch of science and technology the text emphasizes their practical aspects in conjunction with the heuristics useful in making them perform more reliably and efficiently to this end it presents comparative numerical studies to give readers a feel for possible applications and to illustrate the problems in assessing evidence also provides theoretical background which provides insights into how methods are derived this edition offers revised coverage of basic theory and standard techniques with updated discussions of line search methods newton and quasi newton methods and conjugate direction methods as well as a comprehensive treatment of restricted step or trust region methods not commonly found in the literature also includes recent developments in hybrid methods for nonlinear least squares an extended discussion of linear programming with new methods for stable updating of lu factors and a completely new section on network programming chapters include computer subroutines worked examples and study questions

the book is intended for graduate students and researchers in mathematics computer science and operational research the book presents a new derivative free optimization method algorithm based on randomly generated trial points in specified domains and where the best ones are selected at each iteration by using a number of rules this method is different from many other well established methods presented in the literature and proves to be competitive for solving many unconstrained optimization problems with different structures and complexities with a relative large number of variables intensive numerical experiments with 140 unconstrained optimization problems with up to 500 variables have shown that this approach is efficient and robust structured into 4 chapters chapter 1 is introductory chapter 2 is dedicated to presenting a two level derivative free random search method for unconstrained optimization it is assumed that the minimizing function is continuous lower bounded and its minimum value is known chapter 3 proves the convergence of the algorithm in chapter 4 the numerical performances of the algorithm are shown for solving 140 unconstrained optimization problems out of which 16 are real applications this shows that the optimization process has two phases the reduction phase and the stalling one finally the performances of the algorithm for solving a number of 30 large scale unconstrained optimization problems up to 500 variables are presented these numerical results show that this approach based on the two level random search method for unconstrained optimization is able to solve a large diversity of problems with different structures and complexities there are

a number of open problems which refer to the following aspects the selection of the number of trial or the number of the local trial points the selection of the bounds of the domains where the trial points and the local trial points are randomly generated and a criterion for initiating the line search

this book covers the fundamentals of linear programming extension of linear programming to discrete optimization methods multi objective functions quadratic programming geometric programming and classical calculus methods for solving nonlinear programming problems

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theorems are given concerning the order i e rate of convergence of a successive interpolation process for finding simple zeros of a function or its derivatives using only function evaluations special cases include the successive linear interpolation process for finding zeros and a parabolic interpolation process for finding turning points results on interpolation and finite differences include weakening the hypotheses of a theorem of ralston on the derivative of the error in lagrangian interpolation the theoretical results are applied to given algorithms for finding zeros or local minima of functions of one variable in the presence of rounding errors the algorithms are guaranteed to converge nearly as fast as would bisection or fibonacci search and in most practical cases convergence is superlinear and much faster than for bisection or fibonacci search author

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nonlinear parameter optimization in least squares was studied from a point of view of differential geometry properties of curvilinear coordinates scale factors and curvature were investigated parameters of the condition function were expressed as functions of algorithm parameters to generalize the formulas the analysis of the convergence process cumulated in the development of procedures that accelerate convergence scale factors were used as weights to the differential correction vector to improve the direction of search a method to correct for curvature called back projection method was developed use was made of the tangent plane on which the path of search on the fitting surface was projected deviations from the original direction were corrected by optimizing the angle of deviation and the step factor the correspondence between rate of convergence and curvature of the path of search was illustrated with an example a small geodesic curvature at the starting point indicates fast convergence curvature properties of the parametric curves appeared to be of more influence than those of the fitting surface to avoid heavy oscillation of intermediate parameter values a method was developed that required the intermediate points to be the foot of a perpendicular from the terminal point of intermediate observation vectors thus producing paths of controlled approach since condition functions may have a complicated structure in that they can be implicit functions sequential functions or can consist of mathematical models involving alternative functions it was treated how first derivatives can be calculated and programmed systematically for these functions methods introduced were made operational by means of a fortran program a description of the use of the subprograms and instructions to modify the main program to suit the various algorithms and procedures developed are given in the appendices

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