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research departments, and also to be useful to practising professionals in the workplace.

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major subfields (according

to Wikipedia) The course

will focus on Combinatorial

Optimization and its links

to linear and integer

programming.

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Preface This book has been

used in an upper division

undergraduate course about

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Introduction to Mathematical Optimization

Basic optimization principles are presented with emphasis on gradient-based numerical optimization strategies and algorithms for solving both smooth and noisy discontinuous optimization problems. Attention is also paid to the difficulties of expense of function evaluations and the existence of multiple minima that often unnecessarily inhibit the use of gradient-based methods.

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Mathematical Optimization is a branch of applied mathematics which is useful in many different fields.

Here are a few examples:

- Manufacturing • Production
- Inventory control
- Transportation • Scheduling
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- Engineering • Mechanics
- Economics • Control engineering
- Marketing
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Chapter 1 is an introduction

to the basics of

mathematical optimization.

First of all, it presents

the terminology and the most

fundamental class of

mathematical optimization

problems, the linear

optimization problem. Then,

it explains with examples

how to formulate simple

models and how to use a

mathematical optimization

solver to find a solution.

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Prof. R.W. Cottle Page 1 of
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concerned with the study of
maximization and
minimization of mathematical
functions. Very often the
arguments of (i.e.,
variables or unknowns in)

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these functions are subject to side conditions or constraints. By virtue of its great utility

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