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Optimization Methods in Finance - Gerard Cornuejols 2006-12-21
Optimization models play an increasingly important role in financial decisions. This is the first textbook devoted to explaining how recent advances in optimization models, methods and software can be applied to solve problems in computational finance more efficiently and accurately. Chapters discussing the theory and efficient solution methods for all major classes of optimization problems alternate with chapters illustrating their use in modeling problems of mathematical finance. The reader is guided through topics such as volatility estimation, portfolio optimization problems and constructing an index fund, using techniques such as nonlinear optimization models, quadratic programming formulations and integer programming models respectively. The book is based on Master's courses in financial engineering and comes with worked examples, exercises and case studies. It will be welcomed by applied mathematicians, operational researchers and others who work in mathematical and computational finance and who are seeking a text for self-learning or for use with courses.
Semidefinite Optimization and Convex Algebraic Geometry - Grigoriy Blekherman 2013-03-21
An accessible introduction to convex algebraic geometry and semidefinite optimization. For graduate students and researchers in mathematics and computer science.
Linear Matrix Inequalities in System and Control Theory - Stephen Boyd 1994-01-01
In this book the authors reduce a wide variety of problems arising in system and control theory to a handful of convex and quasiconvex optimization problems that involve linear matrix inequalities. These optimization problems can be solved using recently developed numerical algorithms that not only are polynomial-time but also work very well in practice; the reduction therefore can be considered a solution to the original problems. This book opens up an important new research area in which convex optimization is combined with system and control theory, resulting in the solution of a large number of previously unsolved problems.
Problem Complexity and Method Efficiency in Optimization - Arkadiĭ Semenovich Nemirovskiĭ 1983

Convex Optimization - Stephen Boyd 2004-03-08
Convex optimization problems arise frequently in many different fields. This book provides a comprehensive introduction to the subject, and shows in detail how such problems can be solved numerically with great efficiency. The book begins with the basic elements of convex sets and functions, and then describes various classes of convex optimization problems. Duality and approximation techniques are then covered, as are statistical estimation techniques. Various geometrical problems are then presented, and there is detailed discussion of unconstrained and constrained

minimization problems, and interior-point methods. The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. It contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance and economics.

Lectures on Modern Convex Optimization - Aharon Ben-Tal 2001-01-01
Here is a book devoted to well-structured and thus efficiently solvable convex optimization problems, with emphasis on conic quadratic and semidefinite programming. The authors present the basic theory underlying these problems as well as their numerous applications in engineering, including synthesis of filters, Lyapunov stability analysis, and structural design. The authors also discuss the complexity issues and provide an overview of the basic theory of state-of-the-art polynomial time interior point methods for linear, conic quadratic, and semidefinite programming. The book's focus on well-structured convex problems in conic form allows for unified theoretical and algorithmical treatment of a wide spectrum of important optimization problems arising in applications.

Convex Optimization in Signal Processing and Communications - Daniel P. Palomar 2010
Leading experts provide the theoretical underpinnings of the subject plus tutorials on a wide range of applications, from automatic code generation to robust broadband beamforming. Emphasis on cutting-edge research and formulating problems in convex form make this an ideal textbook for advanced graduate courses and a useful self-study guide.

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.

Selected Applications of Convex Optimization - Li Li 2015-03-26
This book focuses on the applications of convex optimization and highlights several topics, including support vector machines, parameter estimation, norm approximation and regularization, semi-definite programming problems, convex relaxation, and geometric problems. All derivation processes are presented in detail to aid in comprehension. The book offers concrete guidance, helping readers recognize and formulate convex optimization problems they might encounter in practice.

Control and Optimization - B.D. Craven 1998-10-29
Control and Optimization presents a systematic account of optimal control theory in relation to a general approach to optimization that is also applicable in other contexts. It covers a diversity of applications, incorporates a full chapter of worked examples, examines good computing methods, and explores some more recent results on sensitivity and approximation, invex functions in optimization models, and methods for nonsmooth problems.

Linear Controller Design - Stephen P. Boyd 1991

Introduction to Applied Linear Algebra -

Stephen Boyd 2018-06-07
A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.
Lectures on Convex Optimization - Yurii Nesterov 2018-11-19
This book provides a comprehensive, modern introduction to convex optimization, a field that is becoming increasingly important in applied mathematics, economics and finance, engineering, and computer science, notably in data science and machine learning. Written by a leading expert in the field, this book includes recent advances in the algorithmic theory of convex optimization, naturally complementing the existing literature. It contains a unified and rigorous presentation of the acceleration techniques for minimization schemes of first- and second-order. It provides readers with a full treatment of the smoothing technique, which has tremendously extended the abilities of gradient-type methods. Several powerful approaches in structural optimization, including optimization in relative scale and polynomial-time interior-point methods, are also discussed in detail. Researchers in theoretical optimization as well as professionals working on optimization problems will find this book very useful. It presents many successful examples of how to develop very fast specialized minimization algorithms. Based on the author’s lectures, it can naturally serve as the basis for introductory and advanced courses in convex optimization for students in engineering, economics, computer science and mathematics.
Variational Analysis - R. Tyrrell Rockafellar 2009-06-26
From its origins in the minimization of integral functionals, the notion of variations has evolved greatly in connection with applications in optimization, equilibrium, and control. This book develops a unified framework and provides a detailed exposition of variational geometry and subdifferential calculus in their current forms beyond classical and convex analysis. Also covered are set-convergence, set-valued mappings, epi-convergence, duality, and normal integrands.
Convex Optimization Theory - Dimitri Bertsekas 2009-06-01
An insightful, concise, and rigorous treatment of the basic theory of convex sets and functions in finite dimensions, and the analytical/geometrical foundations of convex optimization and duality theory. Convexity theory is first developed in a simple accessible manner, using easily visualized proofs. Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality between descriptions of convex functions in terms of points, and in terms of hyperplanes. Finally, convexity theory and abstract duality are applied to problems of constrained optimization, Fenchel and conic duality, and game theory to develop the sharpest possible duality results within a highly visual geometric framework. This on-line version of the book, includes an extensive set of theoretical problems with detailed high-quality solutions, which significantly extend the range and value of the book. The book may be used as a text for a theoretical convex optimization course; the author has taught several variants of such a course at MIT and elsewhere over the last ten years. It may also be used as a supplementary source for nonlinear programming classes, and as a theoretical foundation for classes focused on convex optimization models (rather than theory). It is an excellent supplement to several of our books: Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2017), Network Optimization(Athena Scientific, 1998), Introduction to Linear Optimization (Athena Scientific, 1997), and Network Flows and Monotropic Optimization (Athena Scientific, 1998).
Convex Optimization Euclidean Distance Geometry 2e - Dattorro 2015-09-29
Convex Analysis is an emerging calculus of inequalities while Convex Optimization is its application. Analysis is the domain of the mathematician while Optimization belongs

to the engineer. In layman's terms, the mathematical science of Optimization is a study of how to make good choices when confronted with conflicting requirements and demands. The qualifier Convex means: when an optimal solution is found, then it is guaranteed to be a best solution; there is no better choice. As any convex optimization problem has geometric interpretation, this book is about convex geometry (with particular attention to distance geometry) and nonconvex, combinatorial, and geometrical problems that can be relaxed or transformed into convexity. A virtual flood of new applications follows by epiphany that many problems, presumed nonconvex, can be so transformed. This is a BLACK & WHITE paperback. A hardcover with full color interior, as originally conceived, is available at lulu.com/spotlight/dattorro

Essential Mathematical Methods for the Physical Sciences - K. F. Riley 2011-02-17

The mathematical methods that physical scientists need for solving substantial problems in their fields of study are set out clearly and simply in this tutorial-style textbook. Students will develop problem-solving skills through hundreds of worked examples, self-test questions and homework problems. Each chapter concludes with a summary of the main procedures and results and all assumed prior knowledge is summarized in one of the appendices. Over 300 worked examples show how to use the techniques and around 100 self-test questions in the footnotes act as checkpoints to build student confidence. Nearly 400 end-of-chapter problems combine ideas from the chapter to reinforce the concepts. Hints and outline answers to the odd-numbered problems are given at the end of each chapter, with fully-worked solutions to these problems given in the accompanying Student Solutions Manual. Fully-worked solutions to all problems, password-protected for instructors, are available at www.cambridge.org/essential.

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.

Linear Algebra And Optimization With Applications To Machine Learning - Volume Ii: Fundamentals Of Optimization Theory With Applications To Machine Learning - Quaintance Jocelyn 2020-03-16

Volume 2 applies the linear algebra concepts presented in Volume 1 to optimization problems which frequently occur throughout machine learning. This book blends theory with practice by not only carefully discussing the mathematical under pinnings of each optimization technique but by applying these techniques to linear programming, support vector machines (SVM), principal component analysis (PCA), and ridge regression. Volume 2 begins by discussing preliminary concepts of optimization theory such as metric spaces, derivatives, and the Lagrange multiplier technique for finding extrema of real valued functions. The focus then shifts to the special case of optimizing a linear function over a region determined by affine constraints, namely linear programming. Highlights include careful derivations and applications of the simplex algorithm, the dual-simplex algorithm, and the primal-dual algorithm. The theoretical heart of this book is the mathematically rigorous presentation of various nonlinear optimization methods, including but not limited to gradient decent, the Karush-Kuhn-Tucker (KKT) conditions, Lagrangian duality, alternating direction method of multipliers (ADMM), and the kernel method. These methods are carefully applied to hard margin SVM, soft margin SVM, kernel PCA, ridge regression, lasso regression, and elastic-net regression. Matlab programs implementing these methods are included.

Convex Analysis - Ralph Tyrell Rockafellar 2015-04-29

Available for the first time in paperback, R. Tyrrell Rockafellar's classic study presents readers with a coherent branch of nonlinear mathematical analysis that is especially suited to the study of optimization problems. Rockafellar's theory differs from classical analysis in that differentiability assumptions are replaced by convexity assumptions. The topics treated in this volume include: systems of inequalities, the minimum or maximum of a convex function over a convex set, Lagrange multipliers, minimax theorems and duality, as well as basic results about the structure of convex sets and the continuity and differentiability of convex functions and saddle- functions. This book has firmly established a new and vital area not only for pure mathematics but also for applications to economics and engineering. A sound knowledge of linear algebra and introductory real analysis should provide readers with sufficient background for this book. There is also a guide for the reader who may be using the book as an introduction, indicating which parts are essential and which may be skipped on a first reading.

Discrete Mathematics and Its Applications - Kenneth Rosen 2016-07-19

Convex Sets and Their Applications - Steven R. Lay 2007-01-01

Suitable for advanced undergraduates and graduate students, this text introduces the broad scope of convexity. It leads students to open questions and unsolved problems, and it highlights diverse applications. Author Steven R. Lay, Professor of Mathematics at Lee University in Tennessee, reinforces his teachings with numerous examples, plus exercises with hints and answers. The first three chapters form the foundation for all that follows, starting with a review of the fundamentals of linear algebra and topology. They also survey the development and applications of relationships between hyperplanes and convex sets. Subsequent chapters are relatively self-contained, each focusing on a particular aspect or application of convex sets. Topics include characterizations of convex sets, polytopes, duality, optimization, and convex functions. Hints, solutions, and references for the exercises appear at the back of the book.

Multi-Carrier Systems & Solutions 2009 - Simon Plass 2009-04-26

The 7th International Workshop on Multi-Carrier Systems and Solutions was held in May 2009. In providing the proceedings of that conference, this book offers comprehensive, state-of-the-art articles about multi-carrier techniques and systems.

Primal-dual Interior-Point Methods - Stephen J. Wright 1997-01-01

In the past decade, primal-dual algorithms have emerged as the most important and useful algorithms from the interior-point class. This book presents the major primal-dual algorithms for linear programming in straightforward terms. A thorough description of the theoretical properties of these methods is given, as are a discussion of practical and computational aspects and a summary of current software. This is an excellent, timely, and well-written work. The major primal-dual algorithms covered in this book are path-following algorithms (short- and long-step, predictor-corrector), potential-reduction algorithms, and infeasible-interior-point algorithms. A unified treatment of superlinear convergence, finite termination, and detection of infeasible problems is presented. Issues relevant to practical implementation are also discussed, including sparse linear algebra and a complete specification of Mehrotra's predictor-corrector algorithm. Also treated are extensions of primal-dual algorithms to more general problems such as monotone complementarity, semidefinite programming, and general convex programming problems.

Optimization Models - Giuseppe C. Calafiore 2014-10-31

This accessible textbook demonstrates how to recognize, simplify, model and solve optimization problems - and apply these principles to new projects.

Fifty Challenging Problems in Probability with Solutions - Frederick Mosteller 2012-04-26

Remarkable puzzlers, graded in difficulty, illustrate elementary and advanced aspects of probability. These problems were selected for originality, general interest, or because they demonstrate valuable techniques. Also includes detailed solutions.

A Course in Convexity - Alexander Barvinok 2002-11-19

Convexity is a simple idea that manifests itself in a surprising variety of places. This fertile field has an immensely rich structure and numerous applications. Barvinok demonstrates that simplicity, intuitive appeal, and the universality of applications make teaching (and learning) convexity a gratifying experience. The book will benefit both teacher and student: It is easy to understand, entertaining to the reader, and includes many exercises that vary in degree of difficulty. Overall, the author demonstrates the power of a few simple unifying principles in a variety of pure and applied problems. The prerequisites are minimal amounts of linear algebra, analysis, and elementary topology, plus basic computational skills. Portions of the book could be used by advanced undergraduates. As a whole, it is designed for graduate students interested in mathematical methods, computer science, electrical engineering, and operations research. The book will also be of interest to research mathematicians, who will find some results that are recent, some that are new, and many known results that are discussed from a new perspective.

Introduction to Nonlinear Optimization - Amir Beck 2014-10-27

This book provides the foundations of the theory of nonlinear optimization as well as some related algorithms and presents a variety of applications from diverse areas of applied sciences. The author combines three pillars of optimization?theoretical and algorithmic foundation, familiarity with various applications, and the ability to apply the theory and algorithms on actual problems?and rigorously and gradually builds the connection between theory, algorithms, applications, and implementation. Readers will find more than 170 theoretical, algorithmic, and numerical exercises that deepen and enhance the reader's understanding of the topics. The author includes offers several subjects not typically found in optimization books?for example, optimality conditions in sparsity-constrained optimization, hidden convexity, and total least squares. The book also offers a large number of applications discussed theoretically and algorithmically, such as circle fitting, Chebyshev center, the Fermat?Weber problem, denoising, clustering, total least squares, and orthogonal regression and theoretical and algorithmic topics demonstrated by the MATLAB? toolbox CVX and a package of m-files that is posted on the book?s web site.

Practical Methods of Optimization - R. Fletcher 2000-07-26

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 possibile 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.

Convex Analysis and Optimization - Dimitri Bertsekas 2003-03-01

A uniquely pedagogical, insightful, and rigorous treatment of the analytical/geometrical foundations of optimization. The book provides a comprehensive development of convexity theory, and its rich applications in optimization, including duality, minimax/saddle point theory, Lagrange multipliers, and Lagrangian relaxation/nondifferentiable optimization. It is an excellent supplement to several of our books: Convex Optimization Theory (Athena Scientific, 2009), Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2016), Network Optimization (Athena Scientific, 1998), and Introduction to Linear Optimization (Athena Scientific, 1997). Aside from a thorough account of convex analysis and optimization, the book aims to restructure the theory of the subject, by introducing several novel unifying lines of analysis, including: 1) A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems. 2) A unified development of conditions for existence of solutions of convex optimization problems, conditions for the minimax equality to hold, and conditions for the absence of a duality gap in constrained optimization. 3) A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization, using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions. Among its features the book: a) Develops rigorously and comprehensively the theory of convex sets and functions, in the classical tradition of Fenchel and Rockafellar b) Provides a geometric, highly visual treatment of convex and nonconvex optimization problems, including existence of solutions, optimality conditions, Lagrange multipliers, and duality c) Includes an insightful and comprehensive presentation of minimax theory and zero sum games, and its connection with duality d) Describes dual optimization, the associated computational methods, including the novel incremental subgradient methods, and applications in linear, quadratic, and integer programming e) Contains many examples, illustrations, and exercises with complete solutions (about 200 pages) posted at the publisher's web site http://www.athenasc.com/convexity.html

An Easy Path to Convex Analysis and Applications - Boris Mordukhovich 2022-05-31

Convex optimization has an increasing impact on many areas of mathematics, applied sciences, and practical applications. It is now being taught at many universities and being used by researchers of different fields. As convex analysis is the mathematical foundation for convex optimization, having deep knowledge of convex analysis helps students and researchers apply its tools more effectively. The main goal of this book is to provide an easy access to the most fundamental parts of convex analysis and its applications to optimization. Modern techniques of variational analysis are employed to clarify and simplify some basic proofs in convex analysis and build the theory of generalized differentiation for convex functions and sets in finite dimensions. We also present new applications of convex analysis to location problems in connection with many interesting geometric problems such as the Fermat-Torricelli problem, the Heron problem, the Sylvester problem, and their generalizations. Of course, we do not expect to touch every aspect of convex analysis, but the book consists of sufficient material for a first course on this subject. It can also serve as supplemental reading material for a course on convex optimization and applications.

Numerical Optimization - Jorge Nocedal 2006-12-11

Optimization is an important tool used in decision science and for the analysis of physical systems used in engineering. One can trace its roots to the Calculus of Variations and the work of Euler and Lagrange. This natural and reasonable approach to mathematical programming covers numerical methods for finite-dimensional optimization problems. It begins with very simple ideas progressing through more complicated concepts, concentrating on methods for both unconstrained and constrained optimization.

Convex Optimization Algorithms - Dimitri Bertsekas 2015-02-01

This book provides a comprehensive and accessible presentation of algorithms for solving convex optimization problems. It relies on rigorous mathematical analysis, but also aims at an intuitive exposition that makes use of visualization where possible. This is facilitated by the extensive use of analytical and algorithmic concepts of duality, which by nature lend themselves to geometrical interpretation. The book places particular emphasis on modern developments, and their widespread applications in fields such as large-scale resource allocation problems, signal processing, and machine learning. The book is aimed at students, researchers, and practitioners, roughly at the first year graduate level. It is similar in style to the author's 2009"Convex Optimization Theory" book, but can be read independently. The latter book focuses on convexity theory and optimization duality, while the present book focuses on algorithmic issues. The two books share notation, and together cover the entire finite-dimensional convex optimization methodology. To facilitate readability, the statements of definitions and results of the "theory book" are reproduced without proofs in Appendix B.

Multi-Period Trading Via Convex Optimization - Stephen Boyd 2017-07-28

This monograph collects in one place the basic definitions, a careful description of the model, and discussion of how convex optimization can be used in multi-period trading, all in a common notation and framework.

A Gentle Introduction to Optimization - B. Guenin 2014-07-31

Optimization is an essential technique for solving problems in areas as diverse as accounting, computer science and engineering. Assuming only basic linear algebra and with a clear focus on the fundamental concepts, this textbook is the perfect starting point for first- and second-year undergraduate students from a wide range of backgrounds and with varying levels of ability. Modern, real-world examples motivate the theory throughout. The authors keep the text as concise and focused as possible, with more advanced material treated separately or in starred exercises. Chapters are self-contained so that instructors and students can adapt the material to suit their own needs and a wide selection of over 140 exercises gives readers the opportunity to try out the skills they gain in each section. Solutions are available for instructors. The book also provides suggestions for further reading to help students take the next step to more advanced material.

Proximal Algorithms - Neal Parikh 2013-11

Proximal Algorithms discusses proximal operators and proximal algorithms, and illustrates their applicability to standard and distributed convex optimization in general and many applications of recent interest in particular. Much like Newton's method is a standard tool for solving unconstrained smooth optimization problems of modest size, proximal algorithms can be viewed as an analogous tool for nonsmooth, constrained, large-scale, or distributed versions of these problems. They are very generally applicable, but are especially well-suited to problems of substantial recent interest involving large or high-dimensional datasets. Proximal methods sit at a higher level of abstraction than classical algorithms like Newton's method: the base operation is evaluating the proximal operator of a function, which itself involves solving a small convex optimization problem. These subproblems, which generalize the problem of projecting a point onto a convex set, often admit closed-form solutions or can be solved very quickly with standard or simple specialized methods. Proximal Algorithms discusses different interpretations of proximal operators and algorithms, looks at their connections to many other topics in optimization and applied mathematics, surveys some popular algorithms, and provides a large number of examples of proximal operators that commonly arise in practice.

Optimization for Machine Learning - Suvrit Sra 2012

An up-to-date account of the interplay between optimization and machine learning, accessible to students and researchers in both communities. The interplay between optimization and machine learning is one of the most important developments in modern computational science. Optimization formulations and methods are proving to be vital in designing algorithms to extract essential knowledge from huge volumes of data. Machine learning, however, is not simply a consumer of optimization technology but a rapidly evolving field that is itself generating new optimization ideas. This book captures the state of the art of the interaction between optimization and machine learning in a way that is accessible to researchers in both fields. Optimization approaches have enjoyed prominence in machine learning because of their wide applicability and attractive theoretical properties. The increasing complexity, size, and variety of today's machine learning models call for the reassessment of existing assumptions. This book starts the process of reassessment. It describes the resurgence in novel contexts of established frameworks such as first-order methods, stochastic approximations, convex relaxations, interior-point methods, and proximal methods. It also devotes attention to newer themes such as regularized optimization, robust optimization, gradient and subgradient methods, splitting techniques, and second-order methods. Many of these techniques draw inspiration from other fields, including operations research, theoretical computer science, and subfields of optimization. The book will enrich the ongoing cross-fertilization between the machine learning community and these other fields, and within the broader optimization community.

Convex Optimization - Sébastien Bubeck 2015-11-12

This monograph presents the main complexity theorems in convex optimization and their corresponding algorithms. It begins with the fundamental theory of black-box optimization and proceeds to guide the reader through recent advances in structural optimization and stochastic optimization. The presentation of black-box optimization, strongly influenced by the seminal book by Nesterov, includes the analysis of cutting plane methods, as well as (accelerated) gradient descent schemes. Special attention is also given to non-Euclidean settings (relevant algorithms include Frank-Wolfe, mirror descent, and dual averaging), and discussing their relevance in machine learning. The text provides a gentle introduction to structural optimization with FISTA (to optimize a sum of a smooth and a simple non-smooth term), saddle-point mirror prox (Nemirovski's alternative to Nesterov's smoothing), and a concise description of interior point methods. In stochastic optimization it discusses stochastic gradient descent, mini-batches, random coordinate descent, and sublinear algorithms. It also briefly touches upon convex relaxation of combinatorial problems and the use of randomness to round solutions, as well as random walks based methods.

Optimization for Machine Learning - Jason Brownlee 2021-09-22

Optimization happens everywhere. Machine learning is one example of such and gradient descent is probably the most famous algorithm for performing optimization. Optimization means to find the best value of some function or model. That can be the maximum or the minimum according to some metric. Using clear explanations, standard Python libraries, and step-by-step tutorial lessons, you will learn how to find the optimum point to numerical functions confidently using modern optimization algorithms.

Distributed Optimization and Statistical Learning Via the Alternating Direction Method of Multipliers - Stephen Boyd 2011

Surveys the theory and history of the alternating direction method of multipliers, and discusses its applications to a wide variety of statistical and machine learning problems of recent interest, including the lasso, sparse logistic regression, basis pursuit, covariance selection, support vector machines, and many others.