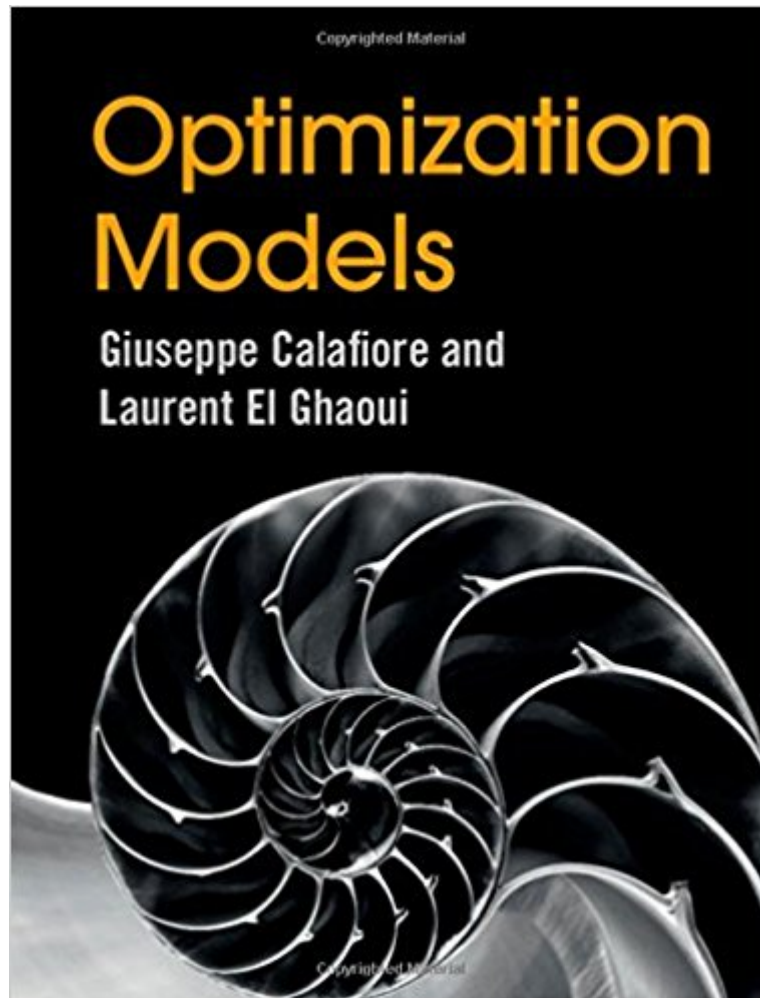




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Optimization Models



Synopsis

Emphasizing practical understanding over the technicalities of specific algorithms, this elegant textbook is an accessible introduction to the field of optimization, focusing on powerful and reliable convex optimization techniques. Students and practitioners will learn how to recognize, simplify, model and solve optimization problems - and apply these principles to their own projects. A clear and self-contained introduction to linear algebra demonstrates core mathematical concepts in a way that is easy to follow, and helps students to understand their practical relevance. Requiring only a basic understanding of geometry, calculus, probability and statistics, and striking a careful balance between accessibility and rigor, it enables students to quickly understand the material, without being overwhelmed by complex mathematics. Accompanied by numerous end-of-chapter problems, an online solutions manual for instructors, and relevant examples from diverse fields including engineering, data science, economics, finance, and management, this is the perfect introduction to optimization for undergraduate and graduate students.

Book Information

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Customer Reviews

"In Optimization Models, Calafiore and El Ghaoui have created a beautiful and very much needed on-ramp to the world of modern mathematical optimization and its wide range of applications. They lead an undergraduate, with not much more than basic calculus behind her, from the basics of linear algebra all the way to modern optimization-based machine learning, image processing, control, and finance, to name just a few applications. Until now, these methods and topics were accessible only

to graduate students in a few fields, and the few undergraduates who brave the daunting prerequisites. The book's seamless integration of mathematics and applications, and its focus on modeling practical problems and algorithmic solution methods, will be very appealing to a wide audience." Stephen Boyd, Stanford University, California

Emphasizing practical understanding over the technicalities of specific algorithms, this elegant textbook teaches students how to recognize, simplify, model and solve optimization problems - and apply these basic principles to their own projects. Accompanied by an online solution manual, accessible only to instructors.

This book is advanced and I would only advise it for people in graduate school or beyond. The notation is good and they put in great graphical examples. This book covers many applied topics and concepts that many other books out there don't, as this is NOT just a linear algebra book or matrix algebra book. This book has great examples and it reviews a lot of material. Note: The exercises are not easy and can be quite time consuming.

This is a great book from world renowned researchers on convex optimization. This book goes into both the theory of convex optimization and its applications. Convex optimization has many untapped potential applications in active portfolio management and this book covers some applications that are not discussed in other resources. It is a great and easy read as well, of course if you are familiar with linear algebra.

Ideas are explained in a clear and intuitive way and I'm very enjoying reading it.

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