

1. Record Nr.	UNINA9910364956203321
Autore	Mishra Shashi Kant
Titolo	Introduction to Unconstrained Optimization with R / / by Shashi Kant Mishra, Bhagwat Ram
Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Springer, , 2019
ISBN	981-15-0894-1
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (309 pages) : illustrations
Disciplina	516.36
Soggetti	Mathematical optimization Mathematics - Data processing Optimization Computational Mathematics and Numerical Analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1. Introduction -- 2. Mathematical Foundations -- 3. Basics of R -- 4. First Order and Second Order Necessary Conditions -- 5. One Dimensional Optimization Methods -- 6. Steepest Descent Method -- 7. Newton's Method -- 8. Conjugate Direction Methods -- 9. Quasi-Newton Methods.
Sommario/riassunto	This book discusses unconstrained optimization with R — a free, open-source computing environment, which works on several platforms, including Windows, Linux, and macOS. The book highlights methods such as the steepest descent method, Newton method, conjugate direction method, conjugate gradient methods, quasi-Newton methods, rank one correction formula, DFP method, BFGS method and their algorithms, convergence analysis, and proofs. Each method is accompanied by worked examples and R scripts. To help readers apply these methods in real-world situations, the book features a set of exercises at the end of each chapter. Primarily intended for graduate students of applied mathematics, operations research and statistics, it is also useful for students of mathematics, engineering, management, economics, and agriculture.