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Nota di contenuto	Contents; Foreword; Preface; Acknowledgments; 1. Mathematical Programming and its Applications in Finance L. C. Thomas; Abstract; 1.1 Introduction; 1.2 Portfolio Optimization; 1.3 Asset-liability Models; 1.4 Yield Curves; 1.5 Credit Scorecards; Bibliography; 2. Anti-stalling Pivot Rule for Linear Programs with Totally Unimodular Coefficient Matrix S. N. Kabadi and A. P. Punnen; Abstract; 2.1 Introduction; 2.2 Pivot Selection Rule; Bibliography; 3. A New Practically Efficient Interior Point Method for Convex Quadratic Programming K. G. Murty; Abstract; 3.1 Introduction; 3.2 The Centering Strategy 3.3 Descent Step Using a Descent Direction 3.4 Descent Step Using the Touching Constraints; 3.5 The Algorithm; 3.6 Convergence Results; 3.7 The Case When the Matrix D is Not Positive Definite; Bibliography; 4. A General Framework for the Analysis of Sets of Constraints R. Caron and T. Traynor; Abstract; 4.1 Introduction; 4.2 The Set Covering Formulation; 4.3 Random Sampling; Acknowledgement; Bibliography; 5. Tolerance-based Algorithms for the Traveling Salesman Problem D. Ghosh, B. Goldengorin, G. Gutin and G. Jager; Abstract; 5.1 Introduction; 5.2 Some Relevant Concepts

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9. Fuzzy Twin Support Vector Machines for Pattern Classification R. Khemchandani, Jayadeva and S. Chandra

Sommario/riassunto

This edited book presents recent developments and state-of-the-art review in various areas of mathematical programming and game theory. It is a peer-reviewed research monograph under the ISI Platinum Jubilee Series on Statistical Science and Interdisciplinary Research. This volume provides a panoramic view of theory and the applications of the methods of mathematical programming to problems in statistics, finance, games and electrical networks. It also provides an important as well as timely overview of research trends and focuses on the exciting areas like support vector machines, bilevel
