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Soggetti	Mathematical optimization Maximum entropy method Mathematical optimization - Methodology Optimització matemàtica Llibres electrònics
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Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references (pages 183-191) and index.
Nota di contenuto	Intro -- Preface -- Overview -- Notation -- Contents -- The problem and basic properties -- Differential entropy -- The MESP and the CMESP -- Hardness -- A solvable case -- The complementary problem -- Scaling -- Masks -- Submodularity -- Branch-and-bound -- The branch-and-bound algorithmic framework for MESP -- Global upper bound for early termination -- Good lower bounds -- Greedy -- Swapping -- Approximation algorithm -- The branch-and-bound algorithmic framework for CMESP -- Upper bounds -- Spectral bounds -- Unconstrained -- Constrained -- Integer linear optimization -- An ILP-based diagonal bound for CMESP -- An ILP-based partition bound for MESP -- linx bound -- Convexity of linx -- Duality for linx -- Fixing variables in linx -- Computing linx and Dlinx solutions -- Scaling for linx -- The complementary problem of linx-gamma -- Factorization bound -- The Lagrangian dual of Fact -- Duality for DFact -- Fixing variables in DDFact -- Computing DDFact and DFact solutions -- Properties of the factorization bound -- NLP bound -- Convexity of NLP -- Scaling for NLP -- Good parameters for NLPgamma -- Strategies to select parameters for NLPgamma -- Duality and the

logarithmic-barrier problem for gNLP -- Fixing variables in gNLP --  
The logarithmic-barrier algorithm for gNLP -- NLP-gamma in the  
branch-and-bound algorithm -- BQP bound -- Convexity of BQP --  
Duality for BQP -- Fixing variables in BQP -- A good feasible solution  
of DBQP from BQP -- Scaling for BQP -- Mixing bounds -- The mixing  
framework -- Optimizing the mixing parameters -- Duality for mixing  
-- Fixing variables in mix -- A good feasible solution of Dmix from  
mix -- Mixing the BQPgamma bound with the complementary  
BQPgamma bound -- Duality for smBQP -- Fixing variables in smBQP  
-- A good feasible solution of DsmBQP from smBQP -- Comparison of  
bounds -- Environmental monitoring.  
The setting -- MESP within statistics and optimal experimental design  
-- MESP and environmental statistics -- From raw data to covariance  
matrices -- An example -- Opportunities -- Developing algorithmic  
advances for MESP/CMESP -- Variable fixing and branch-and-bound:  
state of the art -- Optimizing gamma for NLPgamma -- Solvable cases  
of MESP and mask optimization -- OA for CMESP -- MESP/CMESP  
variations and cousins -- Applications -- Basic formulae and  
inequalities -- Preliminary miscellany -- Square matrices -- Symmetric  
matrices -- Positive definite and semidefinite matrices -- References  
-- Index.

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