

Algorithms For Minimization Without Derivatives

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Numerical Methods in Extremal Problems
Numerical Methods for Non-linear Optimization
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Introduction to Numerical Analysis
SIAM Journal on Numerical Analysis
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A Contribution to Theory and Practice of Nonlinear Parameter Optimization
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this outstanding text for graduate students and researchers proposes improvements to existing algorithms extends their related mathematical theories and offers details on new algorithms for approximating local and global minima none of the algorithms requires an evaluation of derivatives all depend entirely on sequential function evaluation a highly practical scenario in the frequent event of difficult to evaluate

derivatives topics include the use of successive interpolation for finding simple zeros of a function and its derivatives an algorithm with guaranteed convergence for finding a minimum of a function of one variation global minimization given an upper bound on the second derivative and a new algorithm for minimizing a function of several variables without calculating derivatives many numerical examples augment the text along with a complete analysis of rate of convergence for most algorithms and error bounds that allow for the effect of rounding errors

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this book is based on a one year introductory course on numerical analysis given by the authors at several universities in germany and the united states the authors concentrate on methods which can be worked out on a digital computer for important topics algorithmic descriptions given more or less formally in algol 60 as well as thorough but concise treatments of their theoretical founda tions are provided where several methods for solving a problem are presented comparisons of their applicability and limitations are offered each comparison is based on operation counts theoretical properties such as convergence rates and more importantly the intrinsic numerical properties that account for the reliability or unreliability of an algorithm within this context the introductory chapter on error analysis plays a special role because it precisely describes basic concepts such as the numerical stability of algorithms that are indispensable in the thorough treatment of numerical questions the remaining seven chapters are devoted to describing numerical methods in various contexts in addition to covering standard topics these chapters encom pass some special subjects not usually found in introductions to numerical analysis chapter 2 which discusses interpolation gives an account of modem fast fourier transform methods in chapter 3 extrapolation techniques for spe d ing up the convergence of discretization methods in connection with romberg integration are explained at length

contains research articles on the development and analysis of numerical methods including their convergence stability and error analysis as well as related results in functional analysis and approximation theory computational experiments and new types of numerical applications are also included

nonlinear parameter optimization in least squares was studied from a point of view of differential geometry properties of curvilinear coordinates scale factors and curvature were investigated parameters of the condition function were expressed as functions of algorithm parameters to generalize the formulas the analysis of the convergence process cumulated in the development of procedures that accelerate convergence scale factors were used as weights to the differential correction vector to improve the direction of search a method to correct for curvature called back projection method was developed use was made of the tangent plane on which the path of search on the fitting

surface was projected deviations from the original direction were corrected by optimizing the angle of deviation and the step factor the correspondence between rate of convergence and curvature of the path of search was illustrated with an example a small geodesic curvature at the starting point indicates fast convergence curvature properties of the parametric curves appeared to be of more influence than those of the fitting surface to avoid heavy oscillation of intermediate parameter values a method was developed that required the intermediate points to be the foot of a perpendicular from the terminal point of intermediate observation vectors thus producing paths of controlled approach since condition functions may have a complicated structure in that they can be implicit functions sequential functions or can consist of mathematical models involving alternative functions it was treated how first derivatives can be calculated and programmed systematically for these functions methods introduced were made operational by means of a fortran program a description of the use of the subprograms and instructions to modify the main program to suit the various algorithms and procedures developed are given in the appendices

this book constitutes the thoroughly refereed revised post workshop proceedings of the second international workshop on implementing automata via 97 held in london ontario canada in september 1997 the book presents 21 revised full papers carefully reviewed and selected for inclusion in the book also included is an introductory overview the papers discuss issues involved in the implementation of automata of all types also covering aspects from areas such as natural language processing pattern matching speaker recognition vlsi testing etc this book reflects the state of the art in this emerging area of interdisciplinary research

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