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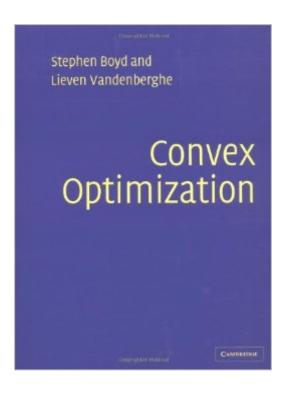
Convex Optimization

Synopsis

Convex optimization problems arise frequently in many different fields. A comprehensive introduction to the subject, this book shows in detail how such problems can be solved numerically with great efficiency. The focus is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. The text contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance, and economics.

Book Information

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Customer Reviews

Quite simply, this is a wonderful text. Coupling this with Boyd's course at Stanford (the lecture videos, HWs, etc. are all available for free online), you're bound to learn quite a lot about optimization. But most importantly, you'll have an idea of when you can actually apply convex optimization to solve a problem that comes up in your particular field.My reasoning in giving it such praise is my preference for the rather unusual methodology it takes in introducing you to optimization. Most books I have seen on linear programming or non-linear programming tackle a few standard problems, introduce what is necessary in terms of definitions and proofs, and then focus on the algorithms that solve these standard problems (conjugate gradient et. al.), how they work, their pitfalls, etc. While this is undoubtedly useful material (which Boyd does cover for a good deal in the final chapters), the simple fact of the matter is these algorithms are available as standard methods in optimization packages (which are abstracted from the user), and unless you are actually going into developing, implementing and tweaking algorithms, this quite honestly is useless.What

this book attempts to do, and does very well in my opinion, is to teach you to recognize convexity that's present in problems that are first glance appear to be so incredibly removed from optimization that you might never consider it. This book spends the first 100 pages or so just devoted to building a "calculus" of convexity, if you will, so that you know through what operations convexity is preserved, and you develop intuition as to the potential to use convex optimization in problems in your particular field or application.

Convex Optimization Convex Optimization Theory Convex Analysis (Princeton Landmarks in Mathematics and Physics) Convex Analysis and Variational Problems (Classics in Applied Mathematics) Convex and Discrete Geometry (Grundlehren der mathematischen Wissenschaften) Optimization for Machine Learning (Neural Information Processing series) Oracle SQL Performance Tuning and Optimization: Its all about the Cardinalities Fireworks Algorithm: A Novel Swarm Intelligence Optimization Method SAP System Landscape Optimization Magento Search Engine Optimization SEO: How to Get On the First Page of Google (Google Analytics, Website Traffic, Adwords, Pay per Click, Website Promotion, Search Engine Optimization) (Seo Bible Book 1) Introduction to Logistics Systems Planning and Control (Wiley Interscience Series in Systems and Optimization) SEO: SEO Marketing - Learn 14 Amazing Steps To Search Engine Optimization Success On Google! (Google analytics, Webmaster, Website traffic) Landing Page Optimization: The Definitive Guide to Testing and Tuning for Conversions Conversion Optimization: The Art and Science of Converting Prospects to Customers Keyword Research for Search Engine Optimization (2016): Find SEO Keywords That Turns Into a Profitable Money Machine Differential Evolution: A Practical Approach to Global Optimization (Natural Computing Series) Advanced Memory Optimization Techniques for Low-Power Embedded Processors Oracle Performance Survival Guide: A Systematic Approach to Database Optimization (Prentice Hall Professional Oracle Series) SAP BW Performance Optimization