

Practical Optimization

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In addition, certain topics are treated that should be of special interest in most practical optimization problems. For example, advice is given to users who wish to take an active role in formulating their problems so as to enhance the chances of solving them successfully, and to users who need to understand why a certain method fails to solve their problem.

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Practical Optimization is appropriate for advanced undergraduates, graduate students, and researchers interested in methods for solving optimization problems.

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The first step is a simple iterative scheme, which requires a direction and a step length. The second step is a termination condition, taken as when the gradient of objective function, which should be zero at the optimal point, is sufficiently close to within a specified tolerance to zero.

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