

Numerical methods for unconstrained optimization and nonlinear equations

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Abstrak

This book has become the standard for a complete, state-of-the-art description of the methods for unconstrained optimization and systems of nonlinear equations. Originally published in 1983, it provides information needed to understand both the theory and the practice of these methods and provides pseudocode for the problems. The algorithms covered are all based on Newton's method or "quasi-Newton" methods, and the heart of the book is the material on computational methods for multidimensional unconstrained optimization and nonlinear equation problems. The republication of this book by SIAM is driven by a continuing demand for specific and sound advice on how to solve real problems.