



Trust-Region Methods (MPS-SIAM Series on Optimization)

Andrew R. Conn, Nicholas I. M. Gould, Philippe L. Toint

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This is the first comprehensive reference on trust-region methods, a class of numerical algorithms for the solution of nonlinear convex optimization methods. Its unified treatment covers both unconstrained and constrained problems and reviews a large part of the specialized literature on the subject. It also provides an up-to-date view of numerical optimization. Written primarily for postgraduates and researchers, the book features an extensive commented bibliography, which contains more than 1000 references by over 750 authors. The book also contains several practical comments and an entire chapter devoted to software and implementation issues. Its many illustrations, including nearly 100 figures, balance the formal and intuitive treatment of the presented topics.

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