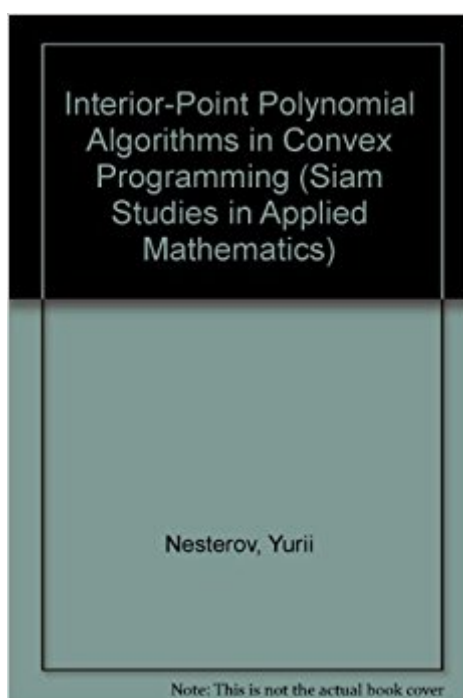The book was found

Interior Point Polynomial Algorithms In Convex Programming (Siam Studies In Applied Mathematics)

Interior-Point Polynomial Algorithms in Convex Programming (Siam Studies in Applied Mathematics)

Nesterov, Yurii

Note: This is not the actual book cover

Synopsis

Written for specialists working in optimization, mathematical programming, or control theory. The general theory of path-following and potential reduction interior point polynomial time methods, interior point methods, interior point methods for linear and quadratic programming, polynomial time methods for nonlinear convex programming, efficient computation methods for control problems and variational inequalities, and acceleration of path-following methods are covered. In this book, the authors describe the first unified theory of polynomial-time interior-point methods. Their approach provides a simple and elegant framework in which all known polynomial-time interior-point methods can be explained and analyzed; this approach yields polynomial-time interior-point methods for a wide variety of problems beyond the traditional linear and quadratic programs. --This text refers to an out of print or unavailable edition of this title.

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"...the single most important contribution to the literature on optimization in the last decade." -- Aharon Ben-Tal, Professor of Operations Research, Technion-Israel Institute of Technology"This is an outstanding book, a landmark in the study of complexity in mathematical programming...is likely to become a classic" -- M. J. Todd, Cornell University, Mathematics of Computation, Vol. 65, No. 214, April 1996 --This text refers to an out of print or unavailable edition of this title.

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