

Applied Optimization: Formulation and Algorithms for Engineering Systems

Ross Baldick



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The starting point in the formulation of any numerical problem is to take an intuitive idea about the problem in question and to translate it into precise mathematical language. This book provides step-by-step descriptions of how to formulate numerical problems so that they can be solved by existing software. It examines various types of numerical problems and develops techniques for solving them. A number of engineering case studies are used to illustrate in detail the formulation process. The case studies motivate the development of efficient algorithms that involve, in some cases, transformation of the problem from its initial formulation into a more tractable form.

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