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Beginning C++ Through Game Programming, Michael Dawson 2006 Second Edition, Instructor Solution Manual [2 ed.] 1598633600, 9781598633603 [141]. Solution Manual for Convex Optimization Stephen Boyd [142].

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convex optimization | | | | | - | | |

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MOO problems are said to be convex if all the objective functions and solution area are also convex. Meanwhile, the objective function is said to be convex if it satisfies the following equation (Boyd & dan Vandenberghe, 2004): (2) $f(\theta x + (1 - \theta) y) \le \theta f(x) + (1 - \theta) f(y)$, (2)

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Amazon.com: Introduction to Mathematical Programming ...

A. Ben-Tal and A. Nemirovski, Lectures on Modern Convex Optimization: Analysis, Algorithms, and Engineering Applications, MPS/SIAM Series on Optimization, SIAM Press, 2001. M. Lobo, L. Vandenberghe, S. Boyd and H. Lebret, Applications of Second-Order Cone Programming, Linear Algebra and its Applications, 284:193-228, November 1998, Special ...

Special Features for Mathematical Programs

Equation (19) is a large-scale non-convex optimization problem. In order to make the optimization problem easy to handle, the alternating direction multiplier method (ADMM) is used. The basic principle of ADMM is to decompose the unconstrained minimization problem into different constrained sub-problems.

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