



Local Search in Combinatorial Optimization (Wiley Series in Discrete Mathematics & Optimization)

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Wiley-Interscience Series in Discrete Mathematics and Optimization Advisory Editors Ronald L. Graham Jan Karel Lenstra Robert E. Tarjan Discrete Mathematics and Optimization involves the study of finite structures and is one of the fastest growing areas in mathematics today. The level and depth of recent advances in the area and the wide applicability of its evolving techniques point to the rapidity with which the field is moving and presage the ever-increasing interaction between it and computer science. The Series provides a broad coverage of discrete mathematics and optimization, ranging over such fields as combinatorics, graph theory, enumeration, mathematical programming and the analysis of algorithms, and including such topics as Ramsey theory, transversal theory, block designs, finite geometries, Polya theory, graph and matroid algorithms, network flows, polyhedral combinatorics and computational complexity. The Wiley-Interscience Series in Discrete Mathematics and Optimization will be a substantial part of the record in this extraordinary development. Recent title in the Series: Theory and Algorithms for Linear Optimization: An Interior Point Approach C. Roos, T. Terlaky Delft University of Technology, The Netherlands and J.-Ph. Vial University of Geneva, Switzerland Linear Optimization (LO) is one of the most widely taught and fast developing techniques in mathematics, with applications in many areas of science, commerce and industry. The dramatically increased interest in the subject is due mainly to advances in computer technology and to the development of Interior Point Methods (IPM) for LO. This book provides a unified presentation of the field by way of an interior point approach to both the theory of LO and algorithms for LO (design, convergence, complexity and asymptotic behaviour). A common thread throughout the book is the role of strictly complementary solutions, which play a crucial role in the interior point approach and distinguishes the new approach from the classical Simplex-based approach. The approach to LO in this book is new in many aspects. In particular the IPM based development of duality theory is surprisingly elegant. The algorithmic parts of the book contain a complete discussion of many algorithmic variants, including predictor-corrector methods, partial updating, higher order methods and sensitivity and parametric analysis. The comprehensive and up-to-date coverage of the subject, together with the clarity of presentation, ensures that this book will be an invaluable resource for researchers and professionals who wish to develop their understanding of LOs and IPMs . Numerous exercises are provided to help consolidate understanding of the material and more than 45 figures are included to illustrate the characteristics of the algorithms. A general understanding of linear algebra and calculus is assumed and the preliminary chapters provide a self-contained introduction for readers who are unfamiliar with LO methods. These chapters will also be of interest for readers who wish to take a fresh look at the topics. 1997

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