

[(A Mathematical View of Interior-point Methods in Convex Optimization)] [By (author) James Renegar, Series edited by Michael Overton] [October, 2001]

James Renegar



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This compact book, through the simplifying perspective it presents, will take a reader who knows little of interior-point methods to within sight of the research frontier, developing key ideas that were over a decade in the making by numerous interior-point method researchers. It aims at developing a thorough understanding of the most general theory for interior-point methods, a class of algorithms for convex optimization problems. The study of these algorithms has dominated the continuous optimization literature for nearly 15 years. In that time, the theory has matured tremendously, but much of the literature is difficult to understand, even for specialists. By focusing only on essential elements of the theory and emphasizing the underlying geometry, A Mathematical View of Interior-Point Methods in Convex Optimization makes the theory accessible to a wide audience, allowing them to quickly develop a fundamental understanding of the material.

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