Jorge Nocedal
Stephen J. Wright

Numerical
Optimization

Second Edition

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Sparse Solutions of Underdetermined Linear Systems and Their Applications Ming-Jun Lai,Yang Wang,2021-06-25 This textbook presents a special solution to underdetermined linear systems where the number of nonzero entries in the solution is very small compared to the total number of entries This is called a sparse solution Since underdetermined linear systems can be very different the authors explain how to compute a sparse solution using many approaches Sparse Solutions of Underdetermined Linear Systems and Their Applications contains 64 algorithms for finding sparse solutions of underdetermined linear systems and their applications for matrix completion graph clustering and phase retrieval and provides a detailed explanation of these algorithms including derivations and convergence analysis Exercises for each chapter help readers understand the material This textbook is appropriate for graduate students in math and applied math computer science statistics data science and engineering Advisors and postdoctoral scholars will also find the book interesting and useful *Exploiting Direct Optimal Control for Motion Planning in Unstructured Environments* Kristoffer Bergman,2021-03-16 During the last decades motion planning for autonomous systems has become an important area of research The high interest is not the least due to the development of systems such as self driving cars unmanned aerial vehicles and robotic manipulators The objective in optimal motion planning problems is to find feasible motion plans that also optimize a performance measure From a control perspective the problem is an instance of an optimal control problem This thesis addresses optimal motion planning problems for complex dynamical systems that operate in unstructured environments where no prior reference such as road lane information is available Some example scenarios are autonomous docking of vessels in harbors and autonomous parking of self driving tractor trailer vehicles at loading sites The focus is to develop optimal motion planning algorithms that can reliably be applied to these types of problems This is achieved by combining recent ideas from automatic control numerical optimization and robotics The first contribution is a systematic approach for computing local solutions to motion planning problems in challenging unstructured environments The solutions are computed by combining homotopy methods and direct optimal control techniques The general principle is to define a homotopy that transforms or preferably relaxes the original problem to an easily solved problem The approach is demonstrated in motion planning problems in 2D and 3D environments where the presented method outperforms a state of the art asymptotically optimal motion planner based on random sampling The second contribution is an optimization based framework for automatic generation of motion primitives for lattice based motion planners Given a family of systems the user only needs to specify which principle types of motions that are relevant for the considered system family Based on the selected principle motions and a selected system instance the framework computes a library of motion primitives by simultaneously optimizing the motions and the terminal states The final contribution of this thesis is a motion planning framework that combines the strengths of sampling based planners with direct optimal control in a novel way The sampling

based planner is applied to the problem in a first step using a discretized search space where the system dynamics and objective function are chosen to coincide with those used in a second step based on optimal control This combination ensures that the sampling based motion planner provides a feasible motion plan which is highly suitable as warm start to the optimal control step Furthermore the second step is modified such that it also can be applied in a receding horizon fashion where the proposed combination of methods is used to provide theoretical guarantees in terms of recursive feasibility worst case objective function value and convergence to the terminal state The proposed motion planning framework is successfully applied to several problems in challenging unstructured environments for tractor trailer vehicles The framework is also applied and tailored for maritime navigation for vessels in archipelagos and harbors where it is able to compute energy efficient trajectories which complies with the international regulations for preventing collisions at sea **Voltage Control in the Future Power Transmission Systems** Nan Qin,2017-11-10 This book reports on the formulation of a multi stage optimization framework for the Danish power system taking into account the real operational cost the voltage constraints and the uncertainty associated to the forecasting errors of the wind power It describes in detail the implementation of this framework into a simulation platform and its validation in real world applications The book especially focuses on automatic voltage control systems and on methods to handle uncertainty in them All in all it provides readers with a comprehensive overview of power system optimization and future trends in power system operation **Scientific Computing** Michael T. Heath,2018-11-14 This book differs from traditional numerical analysis texts in that it focuses on the motivation and ideas behind the algorithms presented rather than on detailed analyses of them It presents a broad overview of methods and software for solving mathematical problems arising in computational modeling and data analysis including proper problem formulation selection of effective solution algorithms and interpretation of results In the 20 years since its original publication the modern fundamental perspective of this book has aged well and it continues to be used in the classroom This Classics edition has been updated to include pointers to Python software and the Chebfun package expansions on barycentric formulation for Lagrange polynomial interpretation and stochastic methods and the availability of about 100 interactive educational modules that dynamically illustrate the concepts and algorithms in the book Scientific Computing An Introductory Survey Second Edition is intended as both a textbook and a reference for computationally oriented disciplines that need to solve mathematical problems **Numerical Optimization** Jorge Nocedal,Stephen Wright,2000-04-28 The new edition of this book presents a comprehensive and up to date description of the most effective methods in continuous optimization It responds to the growing interest in optimization in engineering science and business by focusing on methods best suited to practical problems This edition has been thoroughly updated throughout There are new chapters on nonlinear interior methods and derivative free methods for optimization both of which are widely used in practice and are the focus of much current research Because of the emphasis on practical methods as well as the extensive illustrations and exercises the

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