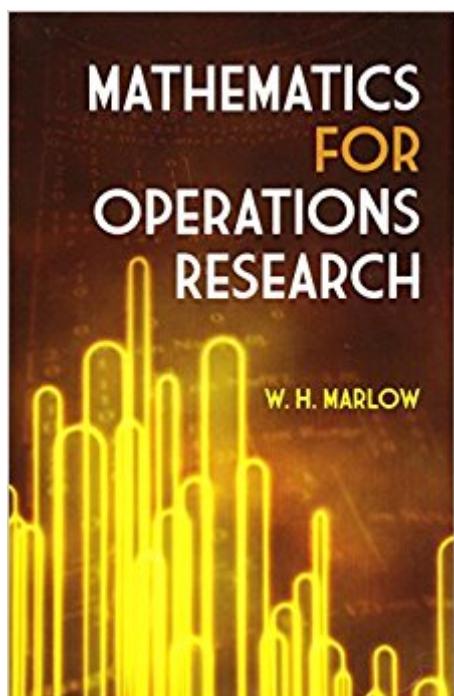


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Mathematics For Operations Research (Dover Books On Mathematics)



Synopsis

This practical, applications-oriented text demonstrates the key role of mathematics in optimization and linear systems. It explains effective procedures for performing mathematical tasks that arise in many fields, including operations research, engineering, systems sciences, statistics, and economics. Readers will learn how to resolve linear independence and find null spaces and factors of matrices, determine existence of restricted solutions to linear equations and inequalities, and resolve definiteness of Hermitian and real symmetric matrices by Gaussian pivoting. Additional topics include how to diagonalize \mathbf{A} or "nearly" diagonalize \mathbf{A} square matrices, differentiate vectors and matrices by the chain rule, solve systems of differential and difference equations, and other subjects. Most of the examples and many of the 1,300 problems illustrate techniques, and nearly all of the tables display reference material for procedures. Differential and integral calculus are prerequisites.

Book Information

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Customer Reviews

W. H. Marlow was on the faculty at George Washington University in Washington, D.C.

Great book that will give you a lot of insight into the main concepts of optimization, which are based on concepts from linear algebra. If you are going into research or will be doing a lot of optimization, then recommend this book.

This text is self-sufficient and from a theoretical point of view, I found it excellent. But beware if you

encounter mathematical difficulties in your operations research course : this is not a cookbook. It's rather formal, abstract and requires thorough work for understanding. However it's mind challenging and very rewarding. Careful reading and working of this text will provide you a deep understanding of the mathematical techniques (linear algebra, matrix calculus, calculus on R^n , linear differential equations, difference equations...) used in linear, nonlinear and even discrete optimization. Note that probability is not covered and will need an additional text.

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