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This book is a slightly augmented version of a set Page 74/84

of lec tures on optimization which I held at the University of Got tingen in the winter semester 1983/84. The lectures were in tended to give an introduction to the foundations and an im pression of the applications Page 75/84

of optimization theory. Since in finite dimensional problems were also to be treated and one could only assume a minimal knowledge of functional analysis, the necessary tools from functional analysis were Page 76/84

almost com pletely developed during the course of the semester. The most important aspects of the course are the duality theory for convex programming and necessary optimality conditions for nonlinear Page 77/84

optimization problems; here we strive to make the geometric background particularly clear. For lack of time and space we were not able to go into several important problems in optimization - e. g. vector Page 78/84

optimization, geometric program ming and stability theory. I am very grateful to various people for their help in pro ducing this text. R. Schaback encouraged me to publish my lec tures and put me in touch with the Page 79/84

Vieweg-Verlag. W. BrUbach and O. Herbst proofread the manuscript; the latter also pro duced the drawings and assembled the index. I am indebted to W. IUck for valuable suggestions for improvement. I am also Page 80/84

particularly grateful to R. Switzer, who translated the German text into English. Finally I wish to thank Frau P. Trapp for her Gare and patience in typing the final version.

Optimization Theory and Methods can be used as a textbook for an optimization course for graduates and senior undergraduates. It is the result of the author's teaching and research over the past decade. It

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describes optimization theory and several powerful methods. For most methods, the book discusses an idea's motivation, studies the derivation, establishes the global and local convergence, describes

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algorithmic steps, kand discusses the numerical performance.

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