



# Applied Optimization: Formulation and Algorithms for Engineering Systems

By Ross Baldick

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The starting point in the formulation of any numerical problem is to take an intuitive idea about the problem in question and to translate it into precise mathematical language. This book provides step-by-step descriptions of how to formulate numerical problems so that they can be solved by existing software. It examines various types of numerical problems and develops techniques for solving them. A number of engineering case studies are used to illustrate in detail the formulation process. The case studies motivate the development of efficient algorithms that involve, in some cases, transformation of the problem from its initial formulation into a more tractable form.

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#### **Review**

'Applied Optimization is an excellent text for rigorously introducing graduate and advanced undergraduate engineers to non stochastic optimization. I also think it serves as an excellent reference for engineers in the field who need a clear introduction to this area of mathematics/operations research.' IEEE Control Systems Magazine

#### **About the Author**

ROSS BALDICK is a professor of electrical and computer engineering at the University of Texas at Austin. His current research involves optimization and economic theory applied to electric power system operations and the public policy and technical issues associated with electric transmission under deregulation. He is an associate editor of IEEE Transactions on Power Systems and the chairman of the System Economics Sub-Committee of the IEEE Power Engineering

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