Optimal Quadratic Programming Algorithms: With Applications to Variational Inequalities (Springer Optimization and Its Applications)

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Quadratic programming (QP) is one advanced mathematical technique that allows for the optimization of a quadratic function in several variables in the presence of linear constraints. This book presents recently developed algorithms for solving large QP problems and focuses on algorithms which are, in a sense optimal, i.e., they can solve important classes of problems at a cost proportional to the number of unknowns. For each algorithm presented, the book details its classical predecessor, describes its drawbacks, introduces modifications that improve its performance, and demonstrates these improvements through numerical experiments.

This self-contained monograph can serve as an introductory text on quadratic programming for graduate students and researchers. Additionally, since the solution of many nonlinear problems can be reduced to the solution of a sequence of QP problems, it can also be used as a convenient introduction to nonlinear programming.

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