<<最优化导论>>

图书基本信息

书名：<<最优化导论>>

13位ISBN编号：9787115176073

10位ISBN编号：7115176078

出版时间：2008-4

出版时间：人民邮电出版社

作者：桑达拉姆

页数：357

内容概要

最优化是在20世纪得到快速发展的一门学科。
本书介绍了最优化理论及其在经济学和相关学科中的应用，全书共分三个部分。
第一部分研究了Rn中最优化问题的解的存在性以及如何确定这些解，第二部分探讨了最优化问题的解如何随着基本参数的变化而变化，最后一部分描述了有限维和无限维的动态规划。
另外，还给出基础知识准备一章和三个附录，使得本书自成体系。
本书适合于高等院校经济学、工商管理、保险学、精算学等专业高年级本科生和研究生参考。

作者简介

Rangarajan K.Sundaram，毕业于美国康乃尔大学，哲学博士，工商管理硕士。
先后在罗切斯特人学和组约人学斯特恩商学院任教，授课课程涉及微分、期权定价、最优化理论、博弈论、公司理财、经济学原理、中级微观经济学和数理经济学等。
研究领域包括：代理问题、管理层薪资水平、公司础财、衍生工具定价、信用风险与信用衍生工具等。
他在世界顶级学术期刊上还发表了大量论文。

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编辑推荐

《最优化导论(英文版)》出自纽约大学著名教授之手，被国外众多大学用作教材或主要参考书。
如普林斯顿大学、圣路易斯华盛顿大学、宾夕法尼亚大学、马里兰大学等。
《最优化导论(英文版)》出版以来。
已经重印了10多次，深受广大读者欢迎。
最优化是在20世纪得到快速速发展的一门学科。
随着计算机技术的发展，它在经济计划、工程设计、生产管理、交通运输、国防等重要领域得到了日益广泛的应用，它已受到政府部门、科研机构和产业部门的高度重视。
《最优化导论(英文版)》适合于高等院校经济学、工商管理、保险学、精算学等专业高年级本科生和研究生参考。

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