



A First Course in Optimization Theory

Rangarajan K. Sundaram

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This book introduces students to optimization theory and its use in economics and allied disciplines. The first of its three parts examines the existence of solutions to optimization problems in \mathbb{R}^n , and how these solutions may be identified. The second part explores how solutions to optimization problems change with changes in the underlying parameters, and the last part provides an extensive description of the fundamental principles of finite- and infinite-horizon dynamic programming. A preliminary chapter and three appendices are designed to keep the book mathematically self-contained.

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