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Canadian Mathematical Bulletin

Complex Analysis

Princeton University Press **With this second volume, we enter the intriguing world of complex analysis. From the first theorems on, the elegance and sweep of the results is evident. The starting point is the simple idea of extending a function initially given for real values of the argument to one that is defined when the argument is complex. From there, one proceeds to the main properties of holomorphic functions, whose proofs are generally short and quite illuminating: the Cauchy theorems, residues, analytic continuation, the argument principle. With this background, the reader is ready to learn a wealth of additional material connecting the subject with other areas of mathematics: the Fourier transform treated by contour integration, the zeta function and the prime number theorem, and an introduction to elliptic functions culminating in their application to combinatorics and number theory. Thoroughly developing a subject with many ramifications, while striking a careful balance between conceptual insights and the technical underpinnings of rigorous analysis, Complex Analysis will be welcomed by students of mathematics, physics, engineering and other sciences. The Princeton Lectures in Analysis represents a sustained effort to introduce the core areas of mathematical analysis while also illustrating the organic unity between them. Numerous examples and applications throughout its four planned volumes, of which Complex Analysis is the second, highlight the far-reaching consequences of certain ideas in analysis to other fields of mathematics and a variety of sciences. Stein and Shakarchi move from an introduction addressing Fourier series and integrals to in-depth considerations of complex analysis; measure and integration theory, and Hilbert spaces; and, finally, further topics such as functional analysis, distributions and elements of probability theory.**

Cumulative Book Index

World List of Books in English

High-Dimensional Probability

An Introduction with Applications in Data Science

Cambridge University Press **An integrated package of powerful probabilistic tools and key applications in modern mathematical data science.**

Index of Research Results

Grants and Awards for the Fiscal Year Ended ...

Semi-Lagrangian Approximation Schemes for Linear and Hamilton-Jacobi Equations

SIAM **This largely self-contained book provides a unified framework of semi-Lagrangian strategy for the approximation of hyperbolic PDEs, with a special focus on Hamilton-Jacobi equations. The authors provide a rigorous discussion of the theory of viscosity solutions and the concepts underlying the construction and analysis of difference schemes; they then proceed to high-order semi-Lagrangian schemes and their applications to problems in fluid dynamics, front propagation, optimal control, and image processing. The developments covered in the text and the references come from a wide range of literature.**

Quantitative Techniques for Competition and Antitrust Analysis

Princeton University Press **This book combines practical guidance and theoretical background for analysts using empirical techniques in competition and antitrust investigations. Peter Davis and Eliana Garcés show how to integrate empirical methods, economic theory, and broad evidence about industry in order to provide high-quality, robust empirical work that is tailored to the nature and quality of data available and that can withstand expert and judicial scrutiny. Davis and Garcés describe the toolbox of empirical techniques currently available, explain how to establish the weight of pieces of empirical work, and make some new theoretical contributions. The book consistently evaluates empirical techniques in light of the challenge faced by competition analysts and academics--to provide evidence that can stand up to the review of experts and judges. The book's integrated approach will help analysts clarify the assumptions underlying pieces of empirical work, evaluate those assumptions in light of industry knowledge, and guide future work aimed at understanding whether the assumptions are valid. Throughout, Davis and Garcés work to expand the common ground between practitioners and academics.**

Geometric Programming for Communication Systems

Now Publishers Inc **Recently Geometric Programming has been applied to study a variety of problems in the analysis and design of communication systems from information theory and queuing theory to signal processing and network protocols. Geometric Programming for Communication Systems begins its comprehensive treatment of the subject by providing an in-depth tutorial on the theory, algorithms, and modeling methods of Geometric Programming. It then gives a systematic survey of the applications of Geometric Programming to the study of communication systems. It collects in one place various published results in this area, which are currently scattered in several books and many research papers, as well as to date unpublished results. Geometric Programming for Communication Systems is intended for researchers and students who wish to have a comprehensive starting point for understanding the theory and applications of geometric programming in communication systems.**

Convex Optimization Theory

Athena Scientific **An insightful, concise, and rigorous treatment of the basic theory of convex sets and functions in finite dimensions, and the analytical/geometrical foundations of convex optimization and duality theory. Convexity theory is first developed in a simple accessible manner, using easily visualized proofs. Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality between descriptions of convex functions in terms of points, and in terms of hyperplanes. Finally, convexity theory and abstract duality are applied to problems of constrained optimization, Fenchel and conic duality, and game theory to develop the sharpest possible duality results within a highly visual geometric framework. This on-line version of the book, includes an extensive set of theoretical problems with detailed high-quality solutions, which significantly extend the range and value of the book. The book may be used as a text for a theoretical convex optimization course; the author has taught several variants of such a course at MIT and elsewhere over the last ten years. It may also be used as a supplementary source for nonlinear programming classes, and as a theoretical foundation for classes focused on convex optimization models (rather than theory). It is an excellent supplement to several of our books: Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2017), Network Optimization(Athena Scientific, 1998), Introduction to Linear Optimization (Athena Scientific, 1997), and Network Flows and Monotropic Optimization (Athena Scientific, 1998).**

Investment under Uncertainty

Princeton University Press **How should firms decide whether and when to invest in new capital equipment, additions to their workforce, or the development of new products? Why have traditional economic models of investment failed to explain the behavior of investment spending in the United States and other countries? In this book, Avinash Dixit and Robert Pindyck provide the first detailed exposition of a new theoretical approach to the capital investment decisions of firms, stressing the irreversibility of most investment decisions, and the ongoing uncertainty of the economic environment in which these decisions are made. In so doing, they answer important questions about investment decisions and the behavior of investment spending. This new approach to investment recognizes the option value of waiting for better (but never complete) information. It exploits an analogy with the theory of options in financial markets, which permits a much richer dynamic framework than was possible with the traditional theory of investment. The authors present the new theory in a clear and systematic way, and consolidate, synthesize, and extend the various strands of research that have come out of the theory. Their book shows the importance of the theory for understanding investment behavior of firms; develops the implications of this theory for industry dynamics and for government policy concerning investment; and shows how the theory can be applied to specific industries and to a wide variety of business problems.**

Proximal Algorithms

Now Pub **Proximal Algorithms discusses proximal operators and proximal algorithms, and illustrates their applicability to standard and distributed convex optimization in general and many applications of recent interest in particular. Much like Newton's method is a standard tool for solving unconstrained smooth optimization problems of modest size, proximal algorithms can be viewed as an analogous tool for nonsmooth, constrained, large-scale, or distributed versions of these problems. They are very generally applicable, but are especially well-suited to problems of substantial recent interest involving large or high-dimensional datasets. Proximal methods sit at a higher level of abstraction than classical algorithms like Newton's method: the base operation is evaluating the proximal operator of a function, which itself involves solving a small convex optimization problem. These subproblems, which generalize the problem of projecting a point onto a convex set, often admit closed-form solutions or can be solved very quickly with standard or simple specialized methods. Proximal Algorithms discusses different interpretations of proximal operators and algorithms, looks at their connections to many other topics in optimization and applied mathematics, surveys some popular algorithms, and provides a large number of examples of proximal operators that commonly arise in practice.**

Air Force Research Resumés

Set Optimization and Applications - The State of the Art

From Set Relations to Set-Valued Risk Measures

Springer **This volume presents five surveys with extensive bibliographies and six original contributions on set optimization and its applications in mathematical finance and game theory. The topics range from more conventional approaches that look for minimal/maximal elements with respect to vector orders or set relations, to the new complete-lattice approach that comprises a coherent solution concept for set optimization problems, along with existence results, duality theorems, optimality conditions, variational inequalities and theoretical foundations for algorithms. Modern approaches to scalarization methods can be found as well as a fundamental contribution to conditional analysis. The theory is tailor-made for financial applications, in particular risk evaluation and [super-]hedging for market models with transaction costs, but it also provides a refreshing new perspective on vector optimization. There is no comparable volume on the market, making the book an invaluable resource for researchers working in vector optimization and multi-criteria decision-making, mathematical finance and economics as well as [set-valued] variational analysis.**

Proceedings

Journal of the American Statistical Association

Google's PageRank and Beyond

The Science of Search Engine Rankings

Princeton University Press Why doesn't your home page appear on the first page of search results, even when you query your own name? How do other web pages always appear at the top? What creates these powerful rankings? And how? The first book ever about the science of web page rankings, Google's PageRank and Beyond supplies the answers to these and other questions and more. The book serves two very different audiences: the curious science reader and the technical computational reader. The chapters build in mathematical sophistication, so that the first five are accessible to the general academic reader. While other chapters are much more mathematical in nature, each one contains something for both audiences. For example, the authors include entertaining asides such as how search engines make money and how the Great Firewall of China influences research. The book includes an extensive background chapter designed to help readers learn more about the mathematics of search engines, and it contains several MATLAB codes and links to sample web data sets. The philosophy throughout is to encourage readers to experiment with the ideas and algorithms in the text. Any business seriously interested in improving its rankings in the major search engines can benefit from the clear examples, sample code, and list of resources provided. Many illustrative examples and entertaining asides MATLAB code Accessible and informal style Complete and self-contained section for mathematics review

Convex Analysis and Nonlinear Optimization

Theory and Examples

Springer Science & Business Media Optimization is a rich and thriving mathematical discipline, and the underlying theory of current computational optimization techniques grows ever more sophisticated. This book aims to provide a concise, accessible account of convex analysis and its applications and extensions, for a broad audience. Each section concludes with an often extensive set of optional exercises. This new edition adds material on semismooth optimization, as well as several new proofs.

Statistical Foundations of Data Science

CRC Press Statistical Foundations of Data Science gives a thorough introduction to commonly used statistical models, contemporary statistical machine learning techniques and algorithms, along with their mathematical insights and statistical theories. It aims to serve as a graduate-level textbook and a research monograph on high-dimensional statistics, sparsity and covariance learning, machine learning, and statistical inference. It includes ample exercises that involve both theoretical studies as well as empirical applications. The book begins with an introduction to the stylized features of big data and their impacts on statistical analysis. It then introduces multiple linear regression and expands the techniques of model building via nonparametric regression and kernel tricks. It provides a comprehensive account on sparsity explorations and model selections for multiple regression, generalized linear models, quantile regression, robust regression, hazards regression, among others. High-dimensional inference is also thoroughly addressed and so is feature screening. The book also provides a comprehensive account on high-dimensional covariance estimation, learning latent factors and hidden structures, as well as their applications to statistical estimation, inference, prediction and machine learning problems. It also introduces thoroughly statistical machine learning theory and methods for classification, clustering, and prediction. These include CART, random forests, boosting, support vector machines, clustering algorithms, sparse PCA, and deep learning.

Linear Programming

Foundations and Extensions

Springer Science & Business Media This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

Learning with Submodular Functions

A Convex Optimization Perspective

Learning with Submodular Functions presents the theory of submodular functions in a self-contained way from a convex analysis perspective, presenting tight links between certain polyhedra, combinatorial optimization and convex optimization problems.

Convex Analysis and Optimization

Athena Scientific A uniquely pedagogical, insightful, and rigorous treatment of the analytical/geometrical foundations of optimization. The book provides a comprehensive development of convexity theory, and its rich applications in optimization, including duality, minimax/saddle point theory, Lagrange multipliers, and Lagrangian relaxation/nondifferentiable optimization. It is an excellent supplement to several of our books: Convex Optimization Theory (Athena Scientific, 2009), Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 2016), Network Optimization (Athena Scientific, 1998), and Introduction to Linear Optimization (Athena Scientific, 1997). Aside from a thorough account of convex analysis and optimization, the book aims to restructure the theory of the subject, by introducing several novel unifying lines of analysis, including: 1) A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems. 2) A unified development of conditions for existence of solutions of convex optimization problems, conditions for the minimax equality to hold, and conditions for the absence of a duality gap in constrained optimization. 3) A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization, using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions. Among its features the book: a) Develops rigorously and comprehensively the theory of convex sets and functions, in the classical tradition of Fenchel and Rockafellar b) Provides a geometric, highly visual treatment of convex and nonconvex optimization problems, including existence of solutions, optimality conditions, Lagrange multipliers, and duality c) Includes an insightful and comprehensive presentation of minimax theory and zero sum games, and its connection with duality d) Describes dual optimization, the associated computational methods, including the novel incremental subgradient methods, and applications in linear, quadratic, and integer programming e) Contains many examples, illustrations, and exercises with complete solutions (about 200 pages) posted at the publisher's web site http://www.athenasc.com/convexity.html

Supercomputing 88: Technology assessment, industrial supercomputer outlooks, European supercomputing accomplishments, and performance & computations

Embedded Autonomy

States and Industrial Transformation

Princeton University Press **In recent years, debate on the state's economic role has too often devolved into diatribes against intervention. Peter Evans questions such simplistic views, offering a new vision of why state involvement works in some cases and produces disasters in others. To illustrate, he looks at how state agencies, local entrepreneurs, and transnational corporations shaped the emergence of computer industries in Brazil, India, and Korea during the seventies and eighties. Evans starts with the idea that states vary in the way they are organized and tied to society. In some nations, like Zaire, the state is predatory, ruthlessly extracting and providing nothing of value in return. In others, like Korea, it is developmental, promoting industrial transformation. In still others, like Brazil and India, it is in between, sometimes helping, sometimes hindering. Evans's years of comparative research on the successes and failures of state involvement in the process of industrialization have here been crafted into a persuasive and entertaining work, which demonstrates that successful state action requires an understanding of its own limits, a realistic relationship to the global economy, and the combination of coherent internal organization and close links to society that Evans called "embedded autonomy."**

Semidefinite Optimization and Convex Algebraic Geometry

SIAM **An accessible introduction to convex algebraic geometry and semidefinite optimization. For graduate students and researchers in mathematics and computer science.**

Technical Abstract Bulletin

Mathematical Reviews

Graphical Models, Exponential Families, and Variational Inference

Now Publishers Inc **The core of this paper is a general set of variational principles for the problems of computing marginal probabilities and modes, applicable to multivariate statistical models in the exponential family.**

Problems and Solutions for Complex Analysis

Springer Science & Business Media **All the exercises plus their solutions for Serge Lang's fourth edition of "Complex Analysis," ISBN 0-387-98592-1. The problems in the first 8 chapters are suitable for an introductory course at undergraduate level and cover power series, Cauchy's theorem, Laurent series, singularities and meromorphic functions, the calculus of residues, conformal mappings, and harmonic functions. The material in the remaining 8 chapters is more advanced, with problems on Schwartz reflection, analytic continuation, Jensen's formula, the Phragmen-Lindeloef theorem, entire functions, Weierstrass products and meromorphic functions, the Gamma function and Zeta function. Also beneficial for anyone interested in learning complex analysis.**

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Rivista internazionale di ricerca sul futuro digitale

Gangemi Editore spa **The organizational dynamics of knowledge and IT-enabled innovations Mahmoud Watad Intelligent wireless sensors with application to the identification of structural modal parameters and steel cable forces: from the lab to the field Ying Lei, Wenai A. Shen, Yu Song, Yang Wang Prospettive Top-ten IT issues, 2010 The European Union from the Information Society to the pervasive Learning: the role of ICT OEB online 6th international conference on technology supported learning & training Research methods: the debate on Grounded Theory Saggi sulla metodologia della ricerca in economia Profili costituzionali del patrimonio culturale Guide Association: perspectives on regional and international activities**

Geometry of Isotropic Convex Bodies

American Mathematical Soc. **The study of high-dimensional convex bodies from a geometric and analytic point of view, with an emphasis on the dependence of various parameters on the dimension stands at the intersection of classical convex geometry and the local theory of Banach spaces. It is also closely linked to many other fields, such as probability theory, partial differential equations, Riemannian geometry, harmonic analysis and combinatorics. It is now understood that the convexity assumption forces most of the volume of a high-dimensional convex body to be concentrated in some canonical way and the main question is whether, under some natural normalization, the answer to many fundamental questions should be independent of the dimension. The aim of this book is to introduce a number of well-known questions regarding the distribution of volume in high-dimensional convex bodies, which are exactly of this nature: among them are the slicing problem, the thin shell conjecture and the Kannan-Lovász-Simonovits conjecture. This book provides a self-contained and up to date account of the progress that has been made in the last fifteen years.**

Real Analysis

Measure Theory, Integration, and Hilbert Spaces

Princeton University Press **Real Analysis is the third volume in the Princeton Lectures in Analysis, a series of four textbooks that aim to present, in an integrated manner, the core areas of analysis. Here the focus is on the development of measure and integration theory, differentiation and integration, Hilbert spaces, and Hausdorff measure and fractals. This book reflects the objective of the series as a whole: to make plain the organic unity that exists between the various parts of the subject, and to illustrate the wide applicability of ideas of analysis to other fields of mathematics and science. After setting forth the basic facts of measure theory, Lebesgue integration, and differentiation on Euclidian spaces, the authors move to the elements of Hilbert space, via the L2 theory. They next present basic illustrations of these concepts from Fourier analysis, partial differential equations, and complex analysis. The final part of the book introduces the reader to the fascinating subject of fractional-dimensional sets, including Hausdorff measure, self-replicating sets, space-filling curves, and Besicovitch sets. Each chapter has a series of exercises, from the relatively easy to the more complex, that are tied directly to the text. A substantial number of hints encourage the reader to take on even the more challenging exercises. As with the other volumes in the series, Real Analysis is accessible to students interested in such diverse disciplines as mathematics, physics, engineering, and finance, at both the undergraduate and graduate levels. Also available, the first two volumes in the Princeton Lectures in Analysis:**

Railroad Track Mechanics and Technology

Proceedings of a Symposium Held at Princeton University, April 21 - 23, 1975

Elsevier **Railroad Track Mechanics and Technology is a collection of paper that discusses the advancement in the various areas of railroad track technology. The title's emphasis is on tackling the concerns that revolve around the track-train interaction. The first part of the text presents the articles about general topics, which include the FRA track research program and balanced national transportation budget. Next, the selection presents the technical materials, such as railroad track structure for high-speed lines; cause and effects of wheel load variation on the high-speed operating line; and the effect of lateral loads on track movement. The book will be of great use to the engineers and technicians who work in rail way transportation industry.**

A First Course in Optimization

CRC Press **Give Your Students the Proper Groundwork for Future Studies in Optimization A First Course in Optimization is designed for a one-semester course in optimization taken by advanced undergraduate and beginning graduate students in the mathematical sciences and engineering. It teaches students the basics of continuous optimization and helps them better understand the mathematics from previous courses. The book focuses on general problems and the underlying theory. It introduces all the necessary mathematical tools and results. The text covers the fundamental problems of constrained and unconstrained optimization as well as linear and convex programming. It also presents basic iterative solution algorithms (such as gradient methods and the Newton-Raphson algorithm and its variants) and more general iterative optimization methods. This text builds the foundation to understand continuous optimization. It prepares students to study advanced topics found in the author's companion book, Iterative Optimization in Inverse Problems, including sequential unconstrained iterative optimization methods.**

Fourier Analysis

An Introduction

Princeton University Press **This first volume, a three-part introduction to the subject, is intended for students with a beginning knowledge of mathematical analysis who are motivated to discover the ideas that shape Fourier analysis. It begins with the simple conviction that Fourier arrived at in the early nineteenth century when studying problems in the physical sciences--that an arbitrary function can be written as an infinite sum of the most basic trigonometric functions. The first part implements this idea in terms of notions of convergence and summability of Fourier series, while highlighting applications such as the isoperimetric inequality and equidistribution. The second part deals with the Fourier transform and its applications to classical partial differential equations and the Radon transform; a clear introduction to the subject serves to avoid technical difficulties. The book closes with Fourier theory for finite abelian groups, which is applied to prime numbers in arithmetic progression. In organizing their exposition, the authors have carefully balanced an emphasis on key conceptual insights against the need to provide the technical underpinnings of rigorous analysis. Students of mathematics, physics, engineering and other sciences will find the theory and applications covered in this volume to be of real interest. The Princeton Lectures in Analysis represents a sustained effort to introduce the core areas of mathematical analysis while also illustrating the organic unity between them. Numerous examples and applications throughout its four planned volumes, of which Fourier Analysis is the first, highlight the far-reaching consequences of certain ideas in analysis to other fields of mathematics and a variety of sciences. Stein and Shakarchi move from an introduction addressing Fourier series and integrals to in-depth considerations of complex analysis; measure and integration theory, and Hilbert spaces; and, finally, further topics such as functional analysis, distributions and elements of probability theory.**

Statistics and Data Analysis for Financial Engineering

with R examples

Springer **The new edition of this influential textbook, geared towards graduate or advanced undergraduate students, teaches the statistics necessary for financial engineering. In doing so, it illustrates concepts using financial markets and economic data, R Labs with real-data exercises, and graphical and analytic methods for modeling and diagnosing modeling errors. These methods are critical because financial engineers now have access to enormous quantities of data. To make use of this data, the powerful methods in this book for working with quantitative information, particularly about volatility and risks, are essential. Strengths of this fully-revised edition include major additions to the R code and the advanced topics covered. Individual chapters cover, among other topics, multivariate distributions, copulas, Bayesian computations, risk management, and cointegration. Suggested prerequisites are basic knowledge of statistics and probability, matrices and linear algebra, and calculus. There is an appendix on probability, statistics and linear algebra. Practicing financial engineers will also find this book of interest.**

First-order and Stochastic Optimization Methods for Machine Learning

Springer Nature **This book covers not only foundational materials but also the most recent progresses made during the past few years on the area of machine learning algorithms. In spite of the intensive research and development in this area, there does not exist a systematic treatment to introduce the fundamental concepts and recent progresses on machine learning algorithms, especially on those based on stochastic optimization methods, randomized algorithms, nonconvex optimization, distributed and online learning, and projection free methods. This book will benefit the broad audience in the area of machine learning, artificial intelligence and mathematical programming community by presenting these recent developments in a tutorial style, starting from the basic building blocks to the most carefully designed and complicated algorithms for machine learning.**

Ecological Models and Data in R

Princeton University Press **Introduction and background; Exploratory data analysis and graphics; Deterministic functions for ecological modeling; Probability and stochastic distributions for ecological modeling; Stochatsic simulation and power analysis; Likelihood and all that; Optimization and all that; Likelihood examples; Standar statistics revisited; Modeling variance; Dynamic models.**

Government Reports Announcements