Separable Programming: Theory and Methods (Applied Optimization)

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In this book, the author considers separable programming and, in particular, one of its important cases - convex separable programming. Some general results are presented, techniques of approximating the separable problem by linear programming and dynamic programming are considered.
Convex separable programs subject to inequality/ equality constraint(s) and bounds on variables are also studied and iterative algorithms of polynomial complexity are proposed.
As an application, these algorithms are used in the implementation of stochastic quasigradient methods to some separable stochastic programs. Numerical approximation with respect to I_1 and I_4 norms, as a convex separable nonsmooth unconstrained minimization problem, is considered as well.
Audience: Advanced undergraduate and graduate students, mathematical programming/ operations research specialists.

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