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This book is a slightly augmented version of a set of lec-
tures on optimization which I held at the University of Got-
tingen in the winter semester 1983/84. The lectures were in-
tended to give an

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This book has grown out of lectures and courses in
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More detailed discussion of the optimization theory
relevant to signal processing applications (including smart
antennas) can be found in [3, Section 18] and [2, Appendix
C], [4], or

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for linear optimization, and later accomplished by many excellent optimization experts. A remarkable work A remarkable work in the IPM stream is the self-concordant theory by Nesterov and Nemirovski that shows several important

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