

Foundations of Applied Mathematics
Volume 2

Algorithms, Approximation, Optimization

JEFFREY HUMPHERYS
UNIVERSITY OF UTAH

TYLER J. JARVIS
BRIGHAM YOUNG UNIVERSITY

Contents

| | |
|---|------------|
| List of Notation | vii |
| Preface | xi |
| | |
| I Algorithms | 1 |
| 1 Introduction to Algorithms and Analysis | 3 |
| 1.1 Complexity | 6 |
| 1.2 Leading-Order Behavior | 15 |
| 1.3 Summation | 21 |
| 1.4 Reindexing and Changing Order of Summation | 26 |
| 1.5 Nested Loops | 32 |
| 1.6 *Additional Techniques of Summation | 40 |
| 1.7 Products and Counting | 47 |
| 1.8 Division and Divisors | 52 |
| 1.9 Primes and Remainders | 58 |
| 1.10 Divide and Conquer | 65 |
| 1.11 Proof of the Master Theorem | 74 |
| Exercises | 78 |
| 2 Asymptotic Integrals | 89 |
| 2.1 The Gamma Function and Stirling's Approximation | 89 |
| 2.2 *The Beta Function and Laplace's Method | 96 |
| 2.3 *Laplace's Method and Stirling Improved | 101 |
| Exercises | 107 |
| 3 Data Structures | 113 |
| 3.1 Theory of Graphs | 114 |
| 3.2 Trees and Tree-Based Data Structures | 120 |
| 3.3 Search Trees | 125 |
| 3.4 Priority Queues and Heaps | 132 |
| 3.5 *B-Trees | 138 |
| Exercises | 144 |
| 4 Combinatorial Optimization | 149 |
| 4.1 Dynamic programming | 151 |

| | | |
|-----------|---|------------|
| 4.2 | Graph Search Algorithms | 156 |
| 4.3 | Minimum Spanning Trees | 166 |
| 4.4 | Huffman Encoding | 171 |
| 4.5 | Hard Problems | 181 |
| | Exercises | 190 |
| 5 | Probability | 195 |
| 5.1 | Probability Theory | 195 |
| 5.2 | Conditional Probability and Bayes' Rule | 201 |
| 5.3 | Independence, Paradoxes, and Pitfalls | 208 |
| 5.4 | Discrete Random Variables | 216 |
| 5.5 | Discrete Distributions | 223 |
| 5.6 | Continuous Random Variables | 231 |
| 5.7 | Multivariate Random Variables | 239 |
| | Exercises | 247 |
| 6 | Probabilistic Sampling and Estimation | 257 |
| 6.1 | Estimation | 258 |
| 6.2 | The Law of Large Numbers | 265 |
| 6.3 | The Central Limit Theorem | 271 |
| 6.4 | *Proof of the Central Limit Theorem | 278 |
| 6.5 | Bayesian Statistics | 281 |
| | Exercises | 290 |
| 7 | Random Algorithms | 295 |
| 7.1 | Monte Carlo Methods | 295 |
| 7.2 | Importance, Inversion, and Rejection Sampling | 302 |
| 7.3 | Hashing | 309 |
| 7.4 | *Simulated Annealing | 315 |
| 7.5 | *Genetic Algorithms | 322 |
| | Exercises | 329 |
| II | Approximation | 335 |
| 8 | Harmonic Analysis | 337 |
| 8.1 | Complex Numbers | 340 |
| 8.2 | Fourier Series | 346 |
| 8.3 | *Trigonometric Fourier Series | 353 |
| 8.4 | Convergence of Fourier Series | 357 |
| 8.5 | The Discrete Fourier Transform | 361 |
| 8.6 | Convolution | 371 |
| 8.7 | Periodic Sampling Theorem | 376 |
| 8.8 | Haar Wavelets | 383 |
| 8.9 | Discrete Haar Wavelet Transform | 391 |
| 8.10 | *General Wavelets | 397 |
| 8.11 | *General Fast Wavelet Transform and Examples | 403 |
| | Exercises | 411 |

| | | |
|----------------------------|--|----------------|
| 9 | Polynomial Approximation and Interpolation | 423 |
| 9.1 | Polynomial Approximation | 424 |
| 9.2 | Interpolation | 428 |
| 9.3 | Orthogonal Polynomials for Approximation | 437 |
| 9.4 | Interpolation and Approximation Error | 445 |
| 9.5 | Fast Chebyshev Interpolation | 453 |
| 9.6 | Integration by Interpolation | 461 |
| 9.7 | Clenshaw–Curtis and Gaussian Quadrature | 468 |
| | Exercises | 474 |
| III Interlude | | 481 |
| 10 | Review of Multivariate Differentiation | 483 |
| 10.1 | Directional, Partial, and Total Derivatives | 483 |
| 10.2 | Properties of Derivatives | 488 |
| 10.3 | Implicit Function Theorem and Taylor’s Theorem | 494 |
| | Exercises | 499 |
| 11 | Fundamentals of Numerical Computation | 503 |
| 11.1 | Floating-point Arithmetic | 503 |
| 11.2 | A Brief Review of Conditioning | 511 |
| 11.3 | Stability of Numerical Algorithms | 517 |
| 11.4 | Computing Derivatives | 524 |
| | Exercises | 532 |
| IV Optimization | | 539 |
| 12 | Unconstrained Optimization | 541 |
| 12.1 | Fundamentals of Unconstrained Optimization | 542 |
| 12.2 | One-dimensional Numerical Optimization | 550 |
| 12.3 | Gradient Descent | 557 |
| 12.4 | Newton and Quasi-Newton Methods | 564 |
| 12.5 | The BFGS Method | 571 |
| 12.6 | Conjugate-Gradient Methods | 579 |
| 12.7 | *Convergence of the Conjugate-Gradient Method | 586 |
| | Exercises | 590 |
| 13 | Linear Optimization | 599 |
| 13.1 | Convex and Affine Sets | 599 |
| 13.2 | Projection, Support, and Separation | 605 |
| 13.3 | Fundamentals of Linear Optimization | 610 |
| 13.4 | The Simplex Method I | 618 |
| 13.5 | The Simplex Method II | 626 |
| 13.6 | Duality | 633 |
| | Exercises | 640 |
| 14 | Nonlinear Constrained Optimization | 647 |

| | | |
|-----------|---|------------|
| 14.1 | Equality-constrained Optimization | 648 |
| 14.2 | Lagrange's First-Order Condition | 654 |
| 14.3 | Lagrange's Second-Order Conditions | 659 |
| 14.4 | Karush–Kuhn–Tucker First-Order Conditions | 665 |
| 14.5 | *Second-Order KKT | 672 |
| 14.6 | Removing Affine Constraints | 675 |
| 14.7 | Numerical Methods for Constrained Optimization | 683 |
| | Exercises | 687 |
| 15 | Convex Analysis and Optimization | 695 |
| 15.1 | Convex Functions | 696 |
| 15.2 | Jensen's Inequality | 701 |
| 15.3 | Fundamentals of Convex Optimization | 707 |
| 15.4 | Weak Duality | 713 |
| 15.5 | Strong Duality | 719 |
| 15.6 | Interior Point Methods I: The Barrier Method | 726 |
| 15.7 | Interior Point Methods II: The Primal-Dual Method | 732 |
| | Exercises | 738 |
| 16 | Dynamic Optimization | 747 |
| 16.1 | Finite-Horizon Cake Eating | 748 |
| 16.2 | Dynamic Optimization Problems and Value Iteration | 755 |
| 16.3 | Infinite-Horizon Dynamic Optimization | 762 |
| | Exercises | 771 |
| 17 | Stochastic Dynamic Optimization | 775 |
| 17.1 | Markov Decision Processes | 775 |
| 17.2 | Bandit Problems | 781 |
| 17.3 | Thompson Sampling | 787 |
| | Exercises | 793 |
| A | The Greek Alphabet | 797 |
| | Bibliography | 799 |
| | Index | 808 |