# Optimizing Optimization: The Next Generation of Optimization Applications and Theory (Quantitative Finance)

*Stephen Satchell*

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The practical aspects of optimization rarely receive global, balanced examinations. Stephen Satchell's nuanced assembly of technical presentations about optimization packages (by their developers) and about current optimization practice and theory (by academic researchers) makes available highly practical solutions to our post-liquidity bubble environment. The commercial chapters emphasize algorithmic elements without becoming sales pitches, and the academic chapters create context and explore development opportunities. Together they offer an incisive perspective that stretches toward new products, new techniques, and new answers in quantitative finance.

- Presents a unique "confrontation" between software engineers and academics

- Highlights a global view of common optimization issues
- Emphasizes the research and market challenges of optimization software while avoiding sales pitches
- Accentuates real applications, not laboratory results

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