

Reading list 2009–10

42 Optimisation theory

The current edition of the subject guide is the 2007 edition. This reading list was last updated in May 2009. Any queries about this reading list should be directed to externalstudy@lse.ac.uk.

Essential reading

Sundaram, R.K. *A First Course in Optimization Theory*. (Cambridge: Cambridge University Press, 1996) [ISBN 9780521497701].

Further reading

- Rudin, W. *Principles of Mathematical Analysis* (International Series in Pure & Applied Mathematics). (New York; London: McGraw-Hill Publishing Co., 1976) [ISBN 9780070856134].
- Bartle, R.G. and D.R. Sherbert *Introduction to Real Analysis*. (New York: Wiley, 1999). [ISBN 9780471321484].
- Hewitt, E. and K. Stromberg *Real and Abstract Analysis*. (New York: Springer-Verlag, 1965). [ISBN 9780387901381].
- Royden, H.L. *Real Analysis*. (New York: Macmillan, 1988) [ISBN 9780024041517].
- Bryant, V. *Yet Another Introduction to Analysis*. (Cambridge: Cambridge University Press, 1990). [ISBN 9780521388351].