Abstract Convexity and Global Optimization
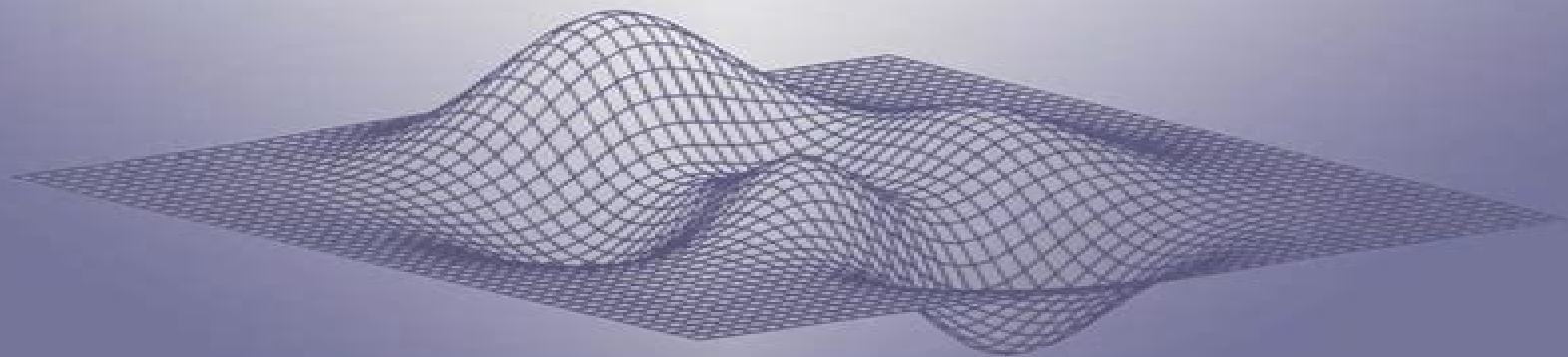
Alexander Rubinov

Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications

R. Horst,Panos M. Pardalos,Nguyen Van Thoai

Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications:

Abstract Convexity and Global Optimization Alexander M. Rubinov,2013-03-14 Special tools are required for examining and solving optimization problems The main tools in the study of local optimization are classical calculus and its modern generalizions which form nonsmooth analysis The gradient and various kinds of generalized derivatives allow us to ac complish a local approximation of a given function in a neighbourhood of a given point This kind of approximation is very useful in the study of local extrema However local approximation alone cannot help to solve many problems of global optimization so there is a clear need to develop special global tools for solving these problems The simplest and most well known area of global and simultaneously local optimization is convex programming The fundamental tool in the study of convex optimization problems is the subgradient which actu ally plays both a local and global role First a subgradient of a convex function f at a point x carries out a local approximation of f in a neigh bourhood of x Second the subgradient permits the construction of an affine function which does not exceed f over the entire space and coincides with f at x This affine function h is called a support func tion Since f y h y for ally the second role is global In contrast to a local approximation the function h will be called a global affine support *Advances in Convex Analysis and Global Optimization* Nicolas Hadjisavvas,Panos M. Pardalos,2013-12-01 There has been much recent progress in global optimization algo rithms for nonconvex continuous and discrete problems from both a theoretical and a practical perspective Convex analysis plays a fun damental role in the analysis and development of global optimization algorithms This is due essentially to the fact that virtually all noncon vex optimization problems can be described using differences of convex functions and differences of convex sets A conference on Convex Analysis and Global Optimization was held during June 5 9 2000 at Pythagorion Samos Greece The conference was honoring the memory of C Caratheodory 1873 1950 and was en dorsed by the Mathematical Programming Society MPS and by the Society for Industrial and Applied Mathematics SIAM Activity Group in Optimization The conference was sponsored by the European Union through the EPEAEK program the Department of Mathematics of the Aegean University and the Center for Applied Optimization of the University of Florida by the General Secretariat of Research and Tech nology of Greece by the Ministry of Education of Greece and several local Greek government agencies and companies This volume contains a selective collection of refereed papers based on invited and contribut ing talks presented at this conference The two themes of convexity and global optimization pervade this book The conference provided a forum for researchers working on different aspects of convexity and global opti mization to present their recent discoveries and to interact with people working on complementary aspects of mathematical programming From Convexity to Nonconvexity R.P. Gilbert,Panagiotis D. Panagiotopoulos,Panos M. Pardalos,2013-12-01 This collection of papers is dedicated to the memory of Gaetano Fichera a great mathematician and also a good friend to the editors Regrettably it took an unusual amount of time to bring this collection out This was primarily due to the fact that the main editor who had collected all of the

materials for this volume P D Panagiotopoulos died unexpectedly during the period when we were editing the manuscript The other two editors in appreciation of Panagiotopoulos contribution to this field believe it is therefore fitting that this collection be dedicated to his memory also The theme of the collection is centered around the seminal research of G Fichera on the Signorini problem Variants on this idea enter in different ways For example by bringing in friction the problem is no longer self adjoint and the minimization formulation is not valid A large portion of this collection is devoted to survey papers concerning hemivariational methods with a main point of its application to nonsmooth mechanics Hemivariational inequali ties which are a generalization of variational inequalities were pioneered by Panagiotopoulos There are many applications of this theory to the study of non convex energy functionals occurring in many branches of mechanics An area of concentration concerns contact problems in particular quasistatic and dynamic contact problems with friction and damage Nonsmooth optimization methods which may be divided into the main groups of subgradient methods and bundle methods are also discussed in this collection   **Multivalued Analysis and Nonlinear Programming Problems with Perturbations** B. Luderer,L. Minchenko,T. Satsura,2013-03-09 The book presents a treatment of topological and differential properties of multivalued mappings and marginal functions In addition applications to sensitivity analysis of nonlinear programming problems under perturbations are studied Properties of marginal functions associated with optimization problems are analyzed under quite general constraints defined by means of multivalued mappings A unified approach to directional differentiability of functions and multifunctions forms the base of the volume Nonlinear programming problems involving quasidifferentiable functions are considered as well A significant part of the results are based on theories and concepts of two former Soviet Union researchers Demyanov and Rubinov and have never been published in English before It contains all the necessary information from multivalued analysis and does not require special knowledge but assumes basic knowledge of calculus at an undergraduate level   *Variational and Non-variational Methods in Nonlinear Analysis and Boundary Value Problems* Dumitru Motreanu,Vicentiu D. Radulescu,2013-06-29 This book reflects a significant part of authors research activity dur ing the last ten years The present monograph is constructed on the results obtained by the authors through their direct cooperation or due to the authors separately or in cooperation with other mathematicians All these results fit in a unitary scheme giving the structure of this work The book is mainly addressed to researchers and scholars in Pure and Applied Mathematics Mechanics Physics and Engineering We are greatly indebted to Viorica Venera Motreanu for the careful reading of the manuscript and helpful comments on important issues We are also grateful to our Editors of Kluwer Academic Publishers for their professional assistance Our deepest thanks go to our numerous scientific collaborators and friends whose work was so important for us D Motreanu and V Radulescu IX Introduction The present monograph is based on original results obtained by the authors in the last decade This book provides a comprehensive expo sition of some modern topics in nonlinear analysis with applications to the study of several classes of boundary value problems Our framework includes

multivalued elliptic problems with discontinuities variational inequalities hemivariational inequalities and evolution problems The treatment relies on variational methods monotonicity principles topo logical arguments and optimization techniques Excepting Sections 1 and 3 in Chapter 1 and Sections 1 and 3 in Chapter 2 the material is new in comparison with any other book representing research topics where the authors contributed The outline of our work is the following   <u>Convex Analysis and Global Optimization</u> Hoang Tuy,2016-10-17 This book presents state of the art results and methodologies in modern global optimization and has been a staple reference for researchers engineers advanced students also in applied mathematics and practitioners in various fields of engineering The second edition has been brought up to date and continues to develop a coherent and rigorous theory of deterministic global optimization highlighting the essential role of convex analysis The text has been revised and expanded to meet the needs of research education and applications for many years to come Updates for this new edition include Discussion of modern approaches to minimax fixed point and equilibrium theorems and to nonconvex optimization Increased focus on dealing more efficiently with ill posed problems of global optimization particularly those with hard constraints Important discussions of decomposition methods for specially structured problems A complete revision of the chapter on nonconvex quadratic programming in order to encompass the advances made in quadratic optimization since publication of the first edition Additionally this new edition contains entirely new chapters devoted to monotonic optimization polynomial optimization and optimization under equilibrium constraints including bilevel programming multiobjective programming and optimization with variational inequality constraint From the reviews of the first edition The book gives a good review of the topic The text is carefully constructed and well written the exposition is clear It leaves a remarkable impression of the concepts tools and techniques in global optimization It might also be used as a basis and guideline for lectures on this subject Students as well as professionals will profitably read and use it Mathematical Methods of Operations Research 49 3 1999   *Complementarity, Equilibrium, Efficiency and Economics* G. Isac,V.A. Bulavsky,Vyacheslav V. Kalashnikov,2013-04-17 In complementarity theory which is a relatively new domain of applied mathematics several kinds of mathematical models and problems related to the study of equilibrium are considered from the point of view of physics as well as economics In this book the authors have combined complementarity theory equilibrium of economical systems and efficiency in Pareto s sense The authors discuss the use of complementarity theory in the study of equilibrium of economic systems and present results they have obtained In addition the authors present several new results in complementarity theory and several numerical methods for solving complementarity problems associated with the study of economic equilibrium The most important notions of Pareto efficiency are also presented Audience Researchers and graduate students interested in complementarity theory in economics in optimization and in applied mathematics   **Foundations of Bilevel Programming** Stephan Dempe,2005-12-19 Bilevel programming problems are hierarchical optimization problems where the constraints of one problem the so called upper level problem are defined in part by a second parametric

optimization problem the lower level problem If the lower level problem has a unique optimal solution for all parameter values this problem is equivalent to a one level optimization problem having an implicitly defined objective function Special emphasize in the book is on problems having non unique lower level optimal solutions the optimistic or weak and the pessimistic or strong approaches are discussed The book starts with the required results in parametric nonlinear optimization This is followed by the main theoretical results including necessary and sufficient optimality conditions and solution algorithms for bilevel problems Stationarity conditions can be applied to the lower level problem to transform the optimistic bilevel programming problem into a one level problem Properties of the resulting problem are highlighted and its relation to the bilevel problem is investigated Stability properties numerical complexity and problems having additional integrality conditions on the variables are also discussed Audience Applied mathematicians and economists working in optimization operations research and economic modelling Students interested in optimization will also find this book useful

Convexification and Global Optimization in Continuous and Mixed-Integer Nonlinear Programming Mohit Tawarmalani,Nikolaos V. Sahinidis,2013-04-17 Interest in constrained optimization originated with the simple linear pro gramming model since it was practical and perhaps the only computationally tractable model at the time Constrained linear optimization models were soon adopted in numerous application areas and are perhaps the most widely used mathematical models in operations research and management science at the time of this writing Modelers have however found the assumption of linearity to be overly restrictive in expressing the real world phenomena and problems in economics finance business communication engineering design computational biology and other areas that frequently demand the use of nonlinear expressions and discrete variables in optimization models Both of these extensions of the linear programming model are NP hard thus representing very challenging problems On the brighter side recent advances in algorithmic and computing technology make it possible to re visit these problems with the hope of solving practically relevant problems in reasonable amounts of computational time Initial attempts at solving nonlinear programs concentrated on the de velopment of local optimization methods guaranteeing globality under the assumption of convexity On the other hand the integer programming liter ature has concentrated on the development of methods that ensure global optima The aim of this book is to marry the advancements in solving nonlinear and integer programming models and to develop new results in the more general framework of mixed integer nonlinear programs MINLPs with the goal of devising practically efficient global optimization algorithms for MINLPs *Mathematical Reviews* ,2005 Global Optimization with Non-Convex Constraints Roman G. Strongin,Yaroslav D. Sergeyev,2013-11-09 Everything should be made as simple as possible but not simpler Albert Einstein Readers Digest 1977 The modern practice of creating technical systems and technological processes of high effi ciency besides the employment of new principles new materials new physical effects and other new solutions which is very traditional and plays the key role in the selection of the general structure of the object to be designed also includes the

choice of the best combination for the set of parameters geometrical sizes electrical and strength characteristics etc concretizing this general structure because the Variation of these parameters with the structure or linkage being already set defined can essentially affect the objective performance indexes The mathematical tools for choosing these best combinations are exactly what is this book about With the advent of computers and the computer aided design the pro bations of the selected variants are usually performed not for the real examples this may require some very expensive building of sample op tions and of the special installations to test them but by the analysis of the corresponding mathematical models The sophistication of the mathematical models for the objects to be designed which is the natu ral consequence of the raising complexity of these objects greatly com plicates the objective performance analysis Today the main and very often the only available instrument for such an analysis is computer aided simulation of an object s behavior based on numerical experiments with its mathematical model **Generalized Convexity, Generalized Monotonicity, Optimality Conditions, and Duality in Scaler and Vector Optimization** Alberto Cambini,Bal Kishan Dass,Laura Martein,2003 The aim of this volume is to strengthen the interest in generalized convexity generalized monotonicity and related areas and to stimulate new research in these fields by update survey or recent results of known experts covering many important topics such as some new theoretical aspects of generalized convexity and generalized invexity some applications of generalized monotonicity and pseudomonotonicity to equilibrium problems and to economic and financial problems some applications of abstract convexity some applications of discrete convex analysis to cooperative game theory fractional programming optimality conditions in vector optimization smooth and non smooth semi infinite optimization and a new method for solving multiobjective problems **Introduction to Global Optimization** R. Horst,Panos M. Pardalos,Nguyen Van Thoai,1995-06-30 Global optimization concerns the computation and characterization of global optima of nonlinear functions Such problems are widespread in the mathematical modelling of real systems in a very wide range of applications and the last 30 years have seen the development of many new theoretical algorithmic and computational contributions which have helped to solve globally multiextreme problems in important practical applications Most of the existing books on optimization focus on the problem of computing locally optimal solutions Introduction to Global Optimization however is a comprehensive textbook on constrained global optimization that covers the fundamentals of the subject presenting much new material including algorithms applications and complexity results for quadratic programming concave minimization DC and Lipschitz problems and nonlinear network flow Each chapter contains illustrative examples and ends with carefully selected exercises designed to help students grasp the material and enhance their knowledge of the methods involved Audience Students of mathematical programming and all scientists from whatever discipline who need global optimization methods in such diverse areas as economic modelling fixed charges finance networks and transportation databases chip design image processing nuclear and mechanical design chemical engineering design and control molecular biology and environmental engineering

Principles of Optimization Theory C. R. Bector,Suresh Chandra,Jayasri Dutta,2005 An account of the fundamental principles of optimization theory blended in a judicious way with current research It helps the reader to probe into such advanced topics like Non smooth Optimization and Conjugate Duality   **National Symposium on Functional Analysis, Optimization and Applications** John R. Giles,Brett Ninness,1999   **Gazette - Australian Mathematical Society** Australian Mathematical Society,2005   *Optimization on Low Rank Nonconvex Structures* Hiroshi Konno,Phan Thien Thach,Hoang Tuy,2013-12-01 Global optimization is one of the fastest developing fields in mathematical optimization In fact an increasing number of remarkably efficient deterministic algorithms have been proposed in the last ten years for solving several classes of large scale specially structured problems encountered in such areas as chemical engineering financial engineering location and network optimization production and inventory control engineering design computational geometry and multi objective and multi level optimization These new developments motivated the authors to write a new book devoted to global optimization problems with special structures Most of these problems though highly nonconvex can be characterized by the property that they reduce to convex minimization problems when some of the variables are fixed A number of recently developed algorithms have been proved surprisingly efficient for handling typical classes of problems exhibiting such structures namely low rank nonconvex structures Audience The book will serve as a fundamental reference book for all those who are interested in mathematical optimization   **American Book Publishing Record** ,2000-07   **Izvestiya** ,2009   RAIRO. ,2005 International journal devoted to pure and applied research on the use of scientific methods and information processing in business and industry Articles may be in English or French

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