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Linear Optimization and Extensions John Wiley & Sons
Quadratic programming (QP) is one

advanced mathematical technique that allows for the optimization of a quadratic function in several variables in the presence of linear constraints. This book presents recently developed algorithms for solving large QP problems and focuses on algorithms which are, in a sense optimal, i.e., they can solve important classes of problems at a cost proportional to the number of unknowns. For each algorithm presented, the book details its classical predecessor, describes its drawbacks, introduces modifications that improve its performance, and demonstrates these improvements through numerical experiments. This self-contained monograph can serve as an introductory text on quadratic programming for graduate students and researchers. Additionally, since the solution of many nonlinear problems can be reduced to the solution of a sequence of QP problems, it can also be used as a convenient introduction to nonlinear programming.

Optimization on Solution Sets of Common Fixed Point Problems

Springer Science & Business Media

Nonconvex Optimization is a multi-disciplinary research field that deals with the characterization and computation of local/global minima/maxima of nonlinear, nonconvex, nonsmooth, discrete and continuous functions. Nonconvex optimization problems are frequently encountered in modeling real world systems for a very broad range of applications including engineering, mathematical economics, management

science, financial engineering, and social science. This contributed volume consists of selected contributions from the Advanced Training Programme on Nonconvex Optimization and Its Applications held at Banaras Hindu University in March 2009. It aims to bring together new concepts, theoretical developments, and applications from these researchers. Both theoretical and applied articles are contained in this volume which adds to the state of the art research in this field. Topics in Nonconvex Optimization is suitable for advanced graduate students and researchers in this area.

Structure of Approximate Solutions of Optimal Control Problems Springer This book presents in a unified way the mathematical theory of well-posedness in optimization. The basic concepts of well-posedness and the links among them are studied, in particular Hadamard and Tykhonov well-posedness. Abstract optimization problems as well as applications to optimal control, calculus of variations and mathematical programming are considered. Both the pure and applied side of these topics are presented. The main subject is often introduced by heuristics, particular cases and examples. Complete proofs are provided. The expected knowledge of the reader does not extend beyond textbook (real and functional) analysis, some topology and differential equations and basic optimization. References are provided for more advanced topics. The book is addressed to mathematicians interested

in optimization and related topics, and also to engineers, control theorists, economists and applied scientists who can find here a mathematical justification of practical procedures they encounter.

Optimization with PDE Constraints

Springer Science & Business Media

In the early fifties, applied mathematicians, engineers and economists started to pay c10se attention to the optimization problems in which another (lower-level) optimization problem arises as a side constraint. One of the motivating factors was the concept of the Stackelberg solution in game theory, together with its economic applications. Other problems have been encountered in the seventies in natural sciences and engineering. Many of them are of practical importance and have been extensively studied, mainly from the theoretical point of view. Later, applications to mechanics and network design have lead to an extension of the problem formulation: Constraints in form of variation al inequalities and complementarity problems were also admitted. The term "generalized bi level programming problems" was used at first but later, probably in Harker and Pang, 1988, a different terminology was introduced: Mathematical programs with equilibrium constraints, or simply, MPECs. In this book we adhere to MPEC terminology. A large number of papers deals with MPECs but, to our knowledge, there is only one monograph (Luo et al. , 1997). This monograph concentrates on optimality conditions and numerical

methods. Our book is oriented similarly, but we focus on those MPECs which can be treated by the implicit programming approach: the equilibrium constraint locally defines a certain implicit function and allows to convert the problem into a mathematical program with a nonsmooth objective.

Optimal Quadratic Programming Algorithms Springer Nature

Multilevel decision theory arises to resolve the contradiction between increasing requirements towards the process of design, synthesis, control and management of complex systems and the limitation of the power of technical, control, computer and other executive devices, which have to perform actions and to satisfy requirements in real time. This theory rises suggestions how to replace the centralised management of the system by hierarchical co-ordination of sub-processes. All sub-processes have lower dimensions, which support easier management and decision making. But the sub-processes are interconnected and they influence each other. Multilevel systems theory supports two main methodological tools: decomposition and co-ordination. Both have been developed, and implemented in practical applications concerning design, control and management of complex systems. In general, it is always beneficial to find the best or optimal solution in processes of system design, control and management. The real tendency towards the best (optimal) decision requires to present all activities in the form of a definition and then the solution of an

appropriate optimization problem. Every optimization process needs the mathematical definition and solution of a well stated optimization problem. These problems belong to two classes: static optimization and dynamic optimization. Static optimization problems are solved applying methods of mathematical programming: conditional and unconditional optimization. Dynamic optimization problems are solved by methods of variation calculus: Euler Lagrange method; maximum principle; dynamical programming.

Understanding Calculus Springer

This book is aimed at undergraduate and graduate students in applied mathematics or computer science, as a tool for solving real-world design problems. The present work covers fundamentals in multi-objective optimization and applications in mathematical and engineering system design using a new optimization strategy, namely the Self-Adaptive Multi-objective Optimization Differential Evolution (SA-MODE) algorithm. This strategy is proposed in order to reduce the number of evaluations of the objective function through dynamic update of canonical Differential Evolution parameters (population size, crossover probability and perturbation rate). The methodology is applied to solve mathematical functions considering test cases from the literature and various engineering systems design, such as cantilevered beam design, biochemical reactor, crystallization process, machine tool spindle design, rotary dryer design,

among others.

Large-scale Optimization Springer Science & Business Media

This book presents the mathematical theory of vector variational inequalities and their relations with vector optimization problems. It is the first-ever book to introduce well-posedness and sensitivity analysis for vector equilibrium problems. The first chapter provides basic notations and results from the areas of convex analysis, functional analysis, set-valued analysis and fixed-point theory for set-valued maps, as well as a brief introduction to variational inequalities and equilibrium problems. Chapter 2 presents an overview of analysis over cones, including continuity and convexity of vector-valued functions. The book then shifts its focus to solution concepts and classical methods in vector optimization. It describes the formulation of vector variational inequalities and their applications to vector optimization, followed by separate chapters on linear scalarization, nonsmooth and generalized vector variational inequalities. Lastly, the book introduces readers to vector equilibrium problems and generalized vector equilibrium problems. Written in an illustrative and reader-friendly way, the book offers a valuable resource for all researchers whose work involves optimization and vector optimization.

Optimization and Dynamical Systems Springer Nature

This book contains the latest advances in variational analysis and set / vector

optimization, including uncertain optimization, optimal control and bilevel optimization. Recent developments concerning scalarization techniques, necessary and sufficient optimality conditions and duality statements are given. New numerical methods for efficiently solving set optimization problems are provided. Moreover, applications in economics, finance and risk theory are discussed. Summary The objective of this book is to present advances in different areas of variational analysis and set optimization, especially uncertain optimization, optimal control and bilevel optimization. Uncertain optimization problems will be approached from both a stochastic as well as a robust point of view. This leads to different interpretations of the solutions, which widens the choices for a decision-maker given his preferences. Recent developments regarding linear and nonlinear scalarization techniques with solid and nonsolid ordering cones for solving set optimization problems are discussed in this book. These results are useful for deriving optimality conditions for set and vector optimization problems. Consequently, necessary and sufficient optimality conditions are presented within this book, both in terms of scalarization as well as generalized derivatives. Moreover, an overview of existing duality statements and new duality assertions is given. The book also addresses the field of variable domination structures in vector and set optimization. Including variable ordering cones is especially important in

applications such as medical image registration with uncertainties. This book covers a wide range of applications of set optimization. These range from finance, investment, insurance, control theory, economics to risk theory. As uncertain multi-objective optimization, especially robust approaches, lead to set optimization, one main focus of this book is uncertain optimization. Important recent developments concerning numerical methods for solving set optimization problems sufficiently fast are main features of this book. These are illustrated by various examples as well as easy-to-follow-steps in order to facilitate the decision process for users. Simple techniques aimed at practitioners working in the fields of mathematical programming, finance and portfolio selection are presented. These will help in the decision-making process, as well as give an overview of nondominated solutions to choose from.

Variational Methods in Shape Optimization Problems Springer Science & Business Media

Praise from the Second Edition "...an excellent introduction to optimization theory..." (Journal of Mathematical Psychology, 2002) "A textbook for a one-semester course on optimization theory and methods at the senior undergraduate or beginning graduate level." (SciTech Book News, Vol. 26, No. 2, June 2002) Explore the latest applications of optimization theory and methods Optimization is central to any problem involving decision making in many disciplines, such as engineering,

mathematics, statistics, economics, and computer science. Now, more than ever, it is increasingly vital to have a firm grasp of the topic due to the rapid progress in computer technology, including the development and availability of user-friendly software, high-speed and parallel processors, and networks. Fully updated to reflect modern developments in the field, An Introduction to Optimization, Third Edition fills the need for an accessible, yet rigorous, introduction to optimization theory and methods. The book begins with a review of basic definitions and notations and also provides the related fundamental background of linear algebra, geometry, and calculus. With this foundation, the authors explore the essential topics of unconstrained optimization problems, linear programming problems, and nonlinear constrained optimization. An optimization perspective on global search methods is featured and includes discussions on genetic algorithms, particle swarm optimization, and the simulated annealing algorithm. In addition, the book includes an elementary introduction to artificial neural networks, convex optimization, and multi-objective optimization, all of which are of tremendous interest to students, researchers, and practitioners. Additional features of the Third Edition include: New discussions of semidefinite programming and Lagrangian algorithms A new chapter on global search methods A new chapter on multipleobjective optimization New and modified

examples and exercises in each chapter as well as an updated bibliography containing new references An updated Instructor's Manual with fully worked-out solutions to the exercises Numerous diagrams and figures found throughout the text complement the written presentation of key concepts, and each chapter is followed by MATLAB exercises and drill problems that reinforce the discussed theory and algorithms. With innovative coverage and a straightforward approach, An Introduction to Optimization, Third Edition is an excellent book for courses in optimization theory and methods at the upper-undergraduate and graduate levels. It also serves as a useful, self-contained reference for researchers and professionals in a wide array of fields.

A Collection of Test Problems for Constrained Global Optimization Algorithms Springer Science & Business Media

Solving optimization problems subject to constraints given in terms of partial d- ferential equations (PDEs) with additional constraints on the controls and/or states is one of the most challenging problems in the context of industrial, medical and economical applications, where the transition from model-based numerical si- lations to model-based design and optimal control is crucial. For the treatment of such optimization problems the interaction of optimization techniques and num- ical simulation plays a central role. After proper discretization, the number of op- 3 10 timization variables varies between

10 and 10 . It is only very recently that the enormous advances in computing power have made it possible to attack problems of this size. However, in order to accomplish this task it is crucial to utilize and f- ther explore the speci?c mathematical structure of optimization problems with PDE constraints, and to develop new mathematical approaches concerning mathematical analysis, structure exploiting algorithms, and discretization, with a special focus on prototype applications. The present book provides a modern introduction to the rapidly developing ma- ematical ?eld of optimization with PDE constraints. The ?rst chapter introduces to the analytical background and optimality theory for optimization problems with PDEs. Optimization problems with PDE-constraints are posed in in?nite dim- sional spaces. Therefore, functional analytic techniques, function space theory, as well as existence- and uniqueness results for the underlying PDE are essential to study the existence of optimal solutions and to derive optimality conditions.

Multi-Objective Optimization Problems

Springer Science & Business Media

Shape optimization problems are treated from the classical and modern perspectives Targets a broad audience of graduate students in pure and applied mathematics, as well as engineers requiring a solid mathematical basis for the solution of practical problems Requires only a standard knowledge in the calculus of variations, differential equations, and functional analysis Driven

by several good examples and illustrations Poses some open questions.
Vector Variational Inequalities and Vector Optimization Springer Science & Business Media
This textbook presents a rigorous approach to multivariable calculus in the context of model building and optimization problems. This comprehensive overview is based on lectures given at five SERC Schools from 2008 to 2012 and covers a broad range of topics that will enable readers to understand and create deterministic and nondeterministic models. Researchers, advanced undergraduate, and graduate students in mathematics, statistics, physics, engineering, and biological sciences will find this book to be a valuable resource for finding appropriate models to describe real-life situations. The first chapter begins with an introduction to fractional calculus moving on to discuss fractional integrals, fractional derivatives, fractional differential equations and their solutions. Multivariable calculus is covered in the second chapter and introduces the fundamentals of multivariable calculus (multivariable functions, limits and continuity, differentiability, directional derivatives and expansions of multivariable functions). Illustrative examples, input-output process, optimal recovery of functions and approximations are given; each section lists an ample number of exercises to heighten understanding of the material. Chapter three discusses deterministic/mathematical and

optimization models evolving from differential equations, difference equations, algebraic models, power function models, input-output models and pathway models. Fractional integral and derivative models are examined. Chapter four covers non-deterministic/stochastic models. The random walk model, branching process model, birth and death process model, time series models, and regression type models are examined. The fifth chapter covers optimal design. General linear models from a statistical point of view are introduced; the Gauss–Markov theorem, quadratic forms, and generalized inverses of matrices are covered. Pathway, symmetric, and asymmetric models are covered in chapter six, the concepts are illustrated with graphs.

Understanding Calculus Walter de Gruyter

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.

Foundations of Bilevel Programming

Springer Science & Business Media

Significant research activity has occurred in the area of global optimization in recent years. Many new theoretical, algorithmic, and computational contributions have resulted. Despite the major importance of test problems for researchers, there has been a lack of representative nonconvex test problems for constrained global optimization algorithms. This book is motivated by the scarcity of global optimization test problems and represents the first systematic collection of test problems for evaluating and testing constrained global optimization algorithms. This collection includes problems arising in a variety of

engineering applications, and test problems from published computational reports.

Nonsmooth Equations in Optimization

Springer

Continuous optimization is the study of problems in which we wish to opti mize (either maximize or minimize) a continuous function (usually of several variables) often subject to a collection of restrictions on these variables. It has its foundation in the development of calculus by Newton and Leibniz in the 17*^ century. Nowadys, continuous optimization problems are widespread in the mathematical modelling of real world systems for a very broad range of applications. Solution methods for large multivariable constrained continuous optimiza tion problems using computers began with the work of Dantzig in the late 1940s on the simplex method for linear programming problems. Recent re search in continuous optimization has produced a variety of theoretical devel opments, solution methods and new areas of applications. It is impossible to give a full account of the current trends and modern applications of contin uous optimization. It is our intention to present a number of topics in order to show the spectrum of current research activities and the development of numerical methods and applications.

An Introduction to Optimization

Springer Science & Business Media

A collection of articles summarizing the state of knowledge in a large portion of modern homotopy theory. This welcome reference for many new results and

recent methods is addressed to all mathematicians interested in homotopy theory and in geometric aspects of group theory.

Fast Solution of Discretized Optimization Problems Springer Science & Business Media

This title examines the structure of approximate solutions of optimal control problems considered on subintervals of a real line. Specifically at the properties of approximate solutions which are independent of the length of the interval. The results illustrated in this book look into the so-called turnpike property of optimal control problems. The author generalizes the results of the turnpike property by considering a class of optimal control problems which is identified with the corresponding complete metric space of objective functions. This establishes the turnpike property for any element in a set that is in a countable intersection which is open everywhere dense sets in the space of integrands; meaning that the turnpike property holds for most optimal control problems. Mathematicians working in optimal control and the calculus of variations and graduate students will find this book useful and valuable due to its presentation of solutions to a number of difficult problems in optimal control and presentation of new approaches, techniques and methods.

Optimization and Optimal Control Birkhäuser

This work is aimed at mathematics and engineering graduate students and researchers in the areas of optimization,

dynamical systems, control sys tems, signal processing, and linear algebra. The motivation for the results developed here arises from advanced engineering applications and the emer gence of highly parallel computing machines for tackling such applications. The problems solved are those of linear algebra and linear systems the ory, and include such topics as diagonalizing a symmetric matrix, singular value decomposition, balanced realizations, linear programming, sensitivity minimization, and eigenvalue assignment by feedback control. The tools are those, not only of linear algebra and systems theory, but also of differential geometry. The problems are solved via dynamical sys tems implementation, either in continuous time or discrete time , which is ideally suited to distributed parallel processing. The problems tackled are indirectly or directly concerned with dynamical systems themselves, so there is feedback in that dynamical systems are used to understand and optimize dynamical systems. One key to the new research results has been the recent discovery of rather deep existence and uniqueness results for the solution of certain matrix least squares optimization problems in geomet ric invariant theory. These problems, as well as many other optimization problems arising in linear algebra and systems theory, do not always admit solutions which can be found by algebraic methods.

Well-Posed Optimization Problems

Springer Science & Business Media

VII Preface In many fields of

mathematics, geometry has established itself as a fruitful method and common language for describing basic phenomena and problems as well as suggesting ways of solutions. Especially in pure mathematics this is ob vious and well-known (examples are the much discussed interplay between lin ear algebra and analytical geometry and several problems in multidimensional analysis). On the other hand, many specialists from applied mathematics seem to prefer more formal analytical and numerical methods and representations. Nevertheless, very often the internal development of disciplines from applied mathematics led to geometric models, and occasionally breakthroughs were b~ed on geometric insights. An excellent example is the Klee-Minty cube, solving a problem of linear programming by transforming it into a geomet ric problem. Also the development of convex programming in recent decades demonstrated the power of methods that evolved within the field of convex geometry. The present book focuses on three applied disciplines: control theory, location science and computational geometry. It is our aim to demonstrate how methods and topics from convex geometry in a wider sense (separation theory of convex cones, Minkowski geometry, convex partitionings, etc.) can help to solve various problems from these disciplines.

Continuous Optimization Springer Written by a leading expert in turnpike phenomenon, this book is devoted to the study of symmetric optimization,

variational and optimal control problems in infinite dimensional spaces and turnpike properties of their approximate solutions. The book presents a systematic and comprehensive study of general classes of problems in optimization, calculus of variations, and optimal control with symmetric structures from the viewpoint of the turnpike phenomenon. The author establishes generic existence and well-posedness results for optimization problems and individual (not generic) turnpike results for variational and optimal control problems. Rich in impressive theoretical results, the author presents applications to crystallography and discrete dispersive dynamical systems which have prototypes in economic growth theory. This book will be useful for researchers interested in optimal control, calculus of variations turnpike theory and their applications, such as mathematicians, mathematical economists, and researchers in crystallography, to name just a few.