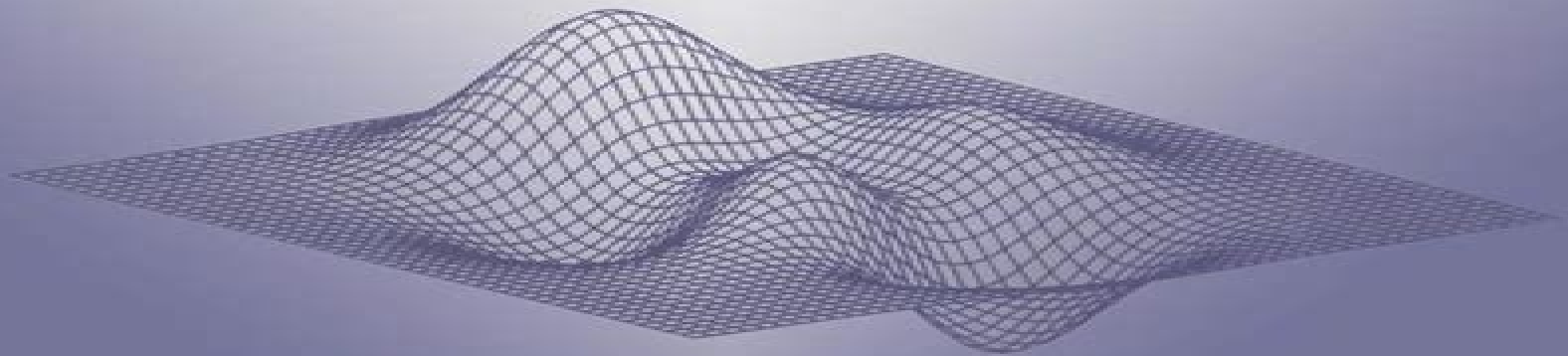


NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

Abstract Convexity and Global Optimization

Alexander Rubinov



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Abstract Convexity and Global Optimization Alexander M. Rubinov, 2000-05-31 This book consists of two parts Firstly the main notions of abstract convexity and their applications in the study of some classes of functions and sets are presented Secondly both theoretical and numerical aspects of global optimization based on abstract convexity are examined Most of the book does not require knowledge of advanced mathematics Classical methods of nonconvex mathematical programming being based on a local approximation cannot be used to examine and solve many problems of global optimization and so there is a clear need to develop special global tools for solving these problems Some of these tools are based on abstract convexity that is on the representation of a function of a rather complicated nature as the upper envelope of a set of fairly simple functions Audience The book will be of interest to specialists in global optimization mathematical programming and convex analysis as well as engineers using mathematical tools and optimization techniques and specialists in mathematical modelling

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 generalizations which form nonsmooth analysis The gradient and various kinds of generalized derivatives allow us to accomplish 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 actually 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 neighbourhood 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 function Since $f(y) \geq h(y)$ for all y the second role is global In contrast to a local approximation the function h will be called a global affine support

Introduction to Global Optimization R. Horst, Panos M. Pardalos, Nguyen Van Thoai, 2000-12-31 Most of the existing books on optimization focus on the problem of computing locally optimal solutions Global optimization is concerned with the computation and characterization of global optima of nonlinear functions Global optimization problems are widespread in the mathematical modeling of real world systems for a very broad range of applications During the past three decades many new theoretical algorithmic and computational contributions have helped to solve globally multi extreme problems arising from important practical applications *Introduction to Global Optimization* is the first comprehensive textbook that covers the fundamentals in global optimization The second edition includes algorithms applications and complexity results for quadratic programming concave minimization DC and Lipschitz problems decomposition algorithms for nonconvex optimization and nonlinear network flow problems Each chapter contains illustrative

examples and ends with carefully selected exercises which are designed to help the student to get a grasp of the material and enhance their knowledge of global optimization methods Audience This textbook is addressed not only to students of mathematical programming but to all scientists in various disciplines who need global optimization methods to model and solve problems

Convexification and Global Optimization in Continuous and Mixed-Integer Nonlinear Programming Mohit Tawarmalani, Nikolaos V. Sahinidis, 2002-10-31 This book provides an insightful and comprehensive treatment of convexification and global optimization of continuous and mixed integer nonlinear programs Developed for students researchers and practitioners the book covers theory algorithms software and applications This thought provoking book develops a powerful and widely applicable framework for constructing closed form expressions of convex envelopes of nonlinear functions presents a systematic treatment of branch and bound while providing acceleration mechanisms and enhancements unifies ideas at the interface between operations research and computer science devising efficient algorithmic implementation for global optimization offers students modelers and algorithm developers a rich collection of models applications and numerical examples elucidates through geometric interpretations the concepts discussed throughout the book shows how optimization theory can lead to breakthroughs in diverse application areas including molecular design process and product design facility location and supply chain design and operation demonstrates that the BARON software developed by the authors can solve global optimization problems heretofore considered intractable in an entirely automated manner on a personal computer Audience This book will be of interest to researchers in operations research management science applied mathematics computer science computational chemistry and all branches of engineering In addition the book can be used in graduate level courses in nonlinear optimization integer programming global optimization convex analysis applied mathematics and engineering design

Advances in Convex Analysis and Global Optimization Nicolas Hadjisavvas, Panos M. Pardalos, 2013-12-01 There has been much recent progress in global optimization algorithms for nonconvex continuous and discrete problems from both a theoretical and a practical perspective Convex analysis plays a fundamental role in the analysis and development of global optimization algorithms This is due essentially to the fact that virtually all nonconvex 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 endorsed 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 Technology 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 contributing 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 optimization to present their recent discoveries and to interact with people working on complementary aspects of mathematical programming

Optimization and Control with Applications Liqun Qi,Kok Lay Teo,Xiao Qi Yang,2006-03-30 A collection of 28 refereed papers grouped according to four broad topics duality and optimality conditions optimization algorithms optimal control and variational inequality and equilibrium problems Suitable for researchers practitioners and postgrads

Stochastic Approximation and Its Applications Han-Fu Chen,2005-12-30 Estimating unknown parameters based on observation data containing information about the parameters is ubiquitous in diverse areas of both theory and application For example in system identification the unknown system coefficients are estimated on the basis of input output data of the control system in adaptive control systems the adaptive control gain should be defined based on observation data in such a way that the gain asymptotically tends to the optimal one in blind channel identification the channel coefficients are estimated using the output data obtained at the receiver in signal processing the optimal weighting matrix is estimated on the basis of observations in pattern classification the parameters specifying the partition hyperplane are searched by learning and more examples may be added to this list All these parameter estimation problems can be transformed to a root seeking problem for an unknown function To see this let note the observation at time i i.e the information available about the unknown parameters at time i It can be assumed that the parameter under estimation denoted by θ is a root of some unknown function This is not a restriction because for example $f(\theta) = \theta^2 - 1$ may serve as such a function

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

Stochastic and Global Optimization G. Dzemyda,V. Saltenis,A. Žilinskas,2006-04-11 In the paper we propose a model of tax incentives optimization for investment projects with a help of the mechanism of accelerated depreciation Unlike the tax holidays which influence on effective income tax rate accelerated depreciation affects on taxable income In modern economic practice the state actively use for an attraction of investment into the creation of new enterprises such mechanisms as accelerated depreciation and tax holidays The problem under our consideration is the following Assume

that the state region is interested in realization of a certain investment project for example the creation of a new enterprise. In order to attract a potential investor the state decides to use a mechanism of accelerated tax depreciation. The following question arises: What is a reasonable principle for choosing depreciation rate? From the state's point of view the future investor's behavior will be rational. It means that while looking at economic environment the investor chooses such a moment for investment which maximizes his expected net present value (NPV) from the given project. For this case both criteria and investment rule depend on proposed by the state depreciation policy. For the simplicity we will suppose that the purpose of the state for a given project is a maximization of a discounted tax payments into the budget from the enterprise after its creation. Of course these payments depend on the moment of investor's entry and therefore on the depreciation policy established by the state.

Handbook of Global Optimization Panos M. Pardalos, H. Edwin Romeijn, 2013-04-18. In 1995 the Handbook of Global Optimization first volume edited by R. Horst and P. M. Pardalos was published. This second volume of the Handbook of Global Optimization is comprised of chapters dealing with modern approaches to global optimization including different types of heuristics. Topics covered in the handbook include various metaheuristics such as simulated annealing, genetic algorithms, neural networks, taboo search, shake and bake methods and deformation methods. In addition the book contains chapters on new exact stochastic and deterministic approaches to continuous and mixed integer global optimization such as stochastic adaptive search, two phase methods, branch and bound methods with new relaxation and branching strategies, algorithms based on local optimization and dynamical search. Finally the book contains chapters on experimental analysis of algorithms and software test problems and applications.

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Table of Contents Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications

1. Understanding the eBook Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - The Rise of Digital Reading Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Advantages of eBooks Over Traditional Books
2. Identifying Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - User-Friendly Interface
4. Exploring eBook Recommendations from Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications

- Personalized Recommendations
 - Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications User Reviews and Ratings
 - Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications and Bestseller Lists
5. Accessing Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications Free and Paid eBooks
- Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications Public Domain eBooks
 - Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications eBook Subscription Services
 - Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications Budget-Friendly Options
6. Navigating Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications eBook Formats
- ePub, PDF, MOBI, and More
 - Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications Compatibility with Devices
 - Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications Enhanced eBook Features
7. Enhancing Your Reading Experience
- Adjustable Fonts and Text Sizes of Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Highlighting and Note-Taking Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Interactive Elements Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
8. Staying Engaged with Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
9. Balancing eBooks and Physical Books Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications

- Benefits of a Digital Library
 - Creating a Diverse Reading Collection Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Setting Reading Goals Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Fact-Checking eBook Content of Abstract Convexity And Global Optimization Nonconvex Optimization And Its Applications
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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