

Convex Analysis and Global Optimization

by

Hoang Tuy

*Institute of Mathematics,
Hanoi, Vietnam*



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Convex Analysis And Global Optimization Nonconvex Optimization And Its Applications

Alexander M. Rubinov



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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

Convex Analysis and Global Optimization 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 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 Frontiers in Global Optimization Christodoulos A. Floudas, Panos M. Pardalos, 2013-12-01 Global Optimization has emerged as one of the most exciting new areas of mathematical programming Global optimization has received a wide attraction from many fields in the past few years due to the success of new algorithms for addressing previously intractable problems from diverse areas such as computational chemistry and biology biomedicine structural optimization computer sciences operations research economics and engineering design and control This book contains refereed invited papers submitted at the 4th international conference on Frontiers in Global Optimization held at Santorini Greece during June 8-12 2003 Santorini is one of the few sites of Greece with wild beauty created by the explosion of a volcano which is in the middle of the gulf of the island The mystic landscape with its numerous mult extrema was an inspiring location particularly for researchers working on global optimization The three previous conferences on Recent Advances in Global Optimization State of the Art in Global Optimization and Optimization in Computational Chemistry and Molecular Biology Local and Global approaches took place at Princeton University in 1991 1995 and 1999 respectively The papers in this volume focus on deterministic methods for global optimization stochastic methods for global optimization distributed computing methods in global optimization and applications of global optimization in several branches of applied science and engineering computer science computational chemistry structural biology and bioinformatics **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

Global Optimization with Non-Convex Constraints Roman G. Strongin, Yaroslav D. Sergeyev, 2000-10-31 This book presents a new approach to global non convex constrained optimization Problem dimensionality is reduced via space filling curves To economize the search constraint is accounted separately penalties are not employed The multicriteria case is also considered All techniques are generalized for non redundant execution on multiprocessor systems Audience Researchers and students working in optimization applied mathematics and computer science

Global Optimization Leo Liberti, Nelson Maculan, 2006-02-21 Most global optimization literature focuses on theory This book however contains descriptions of new implementations of general purpose or problem specific global optimization algorithms It discusses existing software packages from which the entire community can learn The contributors are experts in the discipline of actually getting global optimization to work and the book provides a source of ideas for people needing to implement global optimization software

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 y_i be 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 $f(\theta) = y_i - \phi(\theta, x_i)$ may serve as such a function

Essays and Surveys in Global Optimization Charles Audet, Pierre Hansen, Giles Savard, 2005-12-05 Global optimization aims at solving the most general problems of deterministic mathematical programming to find the global optimum of a nonlinear nonconvex multivariate function of continuous and or integer

variables subject to constraints which may be themselves nonlinear and nonconvex In addition once the solutions are found proof of its optimality is also expected from this methodology Therefore with these difficulties in mind global optimization is becoming an increasingly powerful and important methodology Essays and Surveys in Global Optimization is the most recent examination of its mathematical capability power and wide ranging solutions to many fields in the applied sciences

Advances in Stochastic and Deterministic Global Optimization Panos M. Pardalos, Anatoly Zhigljavsky, Julius Žilinskas, 2016-11-04 Current research results in stochastic and deterministic global optimization including single and multiple objectives are explored and presented in this book by leading specialists from various fields Contributions include applications to multidimensional data visualization regression survey calibration inventory management timetabling chemical engineering energy systems and competitive facility location Graduate students researchers and scientists in computer science numerical analysis optimization and applied mathematics will be fascinated by the theoretical computational and application oriented aspects of stochastic and deterministic global optimization explored in this book This volume is dedicated to the 70th birthday of Antanas ilinskas who is a leading world expert in global optimization Professor ilinskas s research has concentrated on studying models for the objective function the development and implementation of efficient algorithms for global optimization with single and multiple objectives and application of algorithms for solving real world practical problems

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