

NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

Deterministic Global Optimization

Theory, Methods and Applications

Christodoulos A. Floudas



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Deterministic Global Optimization Theory Methods And Applications Nonconvex Optimization And Its Applications

Nicolas Hadjisavvas, Panos M. Pardalos



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Deterministic Global Optimization Christodoulos A. Floudas, 2000 This book provides a unified and insightful treatment of deterministic global optimization It introduces theoretical and algorithmic advances that address the computation and characterization of global optima determine valid lower and upper bounds on the global minima and maxima and enclose all solutions of nonlinear constrained systems of equations Among its special features the book Introduces the fundamentals of deterministic global optimization Provides a thorough treatment of decomposition based global optimization approaches for biconvex and bilinear problems Covers global optimization methods for generalized geometric programming problems Presents in depth global optimization algorithms for general twice continuously differentiable nonlinear problems Provides a detailed treatment of global optimization methods for mixed integer nonlinear problems Develops global optimization approaches for the enclosure of all solutions of nonlinear constrained systems of equations Includes many important applications from process design synthesis control and operations phase equilibrium design under uncertainty parameter estimation azeotrope prediction structure prediction in clusters and molecules protein folding and peptide docking Audience This book can be used as a textbook in graduate level courses and as a desk reference for researchers in all branches of engineering and applied science applied mathematics industrial engineering operations research computer science economics computational chemistry and molecular biology Deterministic Global Optimization Christodoulos A. Floudas, 2014-01-15 *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 *Handbook of Global Optimization* Reiner Horst, Panos M. Pardalos, H. Edwin Romeijn, 2002-06-30 Global optimization is concerned with the computation and characterization of global optima of nonlinear functions During the past

three decades the field of global optimization has been growing at a rapid pace and the number of publications on all aspects of global optimization has been increasing steadily Many applications as well as new theoretical algorithmic and computational contributions have resulted The Handbook of Global Optimization is the first comprehensive book to cover recent developments in global optimization Each contribution in the Handbook is essentially expository in nature but scholarly in its treatment The chapters cover optimality conditions complexity results concave minimization DC programming general quadratic programming nonlinear complementarity minimax problems multiplicative programming Lipschitz optimization fractional programming network problems trajectory methods homotopy methods interval methods and stochastic approaches 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 efficiency 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 probations of the selected variants are usually performed not for the real examples this may require some very expensive building of sample options 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 natural consequence of the raising complexity of these objects greatly complicates 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 **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

Global Optimization and Constraint Satisfaction Christophe Jermann, Arnold Neumaier, Djamila Sam, 2005-05-10

The formulation of many practical problems naturally involves constraints on the variables entering the mathematical model of a real life situation to be analyzed It is of great interest to find the possible scenarios satisfying all constraints and if there are many of them either to find the best solution or to obtain a compact explicit representation of the whole feasible set The 2nd Workshop on Global Constrained Optimization and Constraint Satisfaction COCOS 2003 which took place during November 18-21 2003 in Lugano Switzerland was dedicated to theoretical algorithmic and application oriented advances in answering these questions Here global optimization refers to finding the absolutely best feasible point while constraint satisfaction refers to finding all possible feasible points As in COCOS 2002 the first such workshop see the proceedings 1 the emphasis was on complete solving techniques for problems involving continuous variables that provide all solutions with full rigor and on applications which however were allowed to have relaxed standards of rigor The participants used the opportunity to meet experts from global optimization mathematical programming constraint programming and applications and to present and discuss ongoing work and new directions in the field Four invited lectures and 20 contributed talks were presented at the workshop The invited lectures were given by John Hooker Logic Based Methods for Global Optimization Jean Pierre Merlet Usual and Unusual Applications of Interval Analysis Hermann Schichl The COCONUT Optimization Environment and Jorge Moré Global Optimization Computational Servers This volume contains the text of Hooker's invited lecture and of 12 contributed talks Copies of the slides for most presentations can be found at 2 Constraint satisfaction problems Three papers focus on algorithmic aspects of constraint satisfaction problems

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

Simplicial Global Optimization Remigijus Paulavičius, Julius Žilinskas, 2013-10-09 Simplicial Global Optimization is centered on deterministic covering methods partitioning feasible region by simplices This book looks into the advantages of simplicial partitioning in global optimization through applications where the search space may be significantly reduced while taking into account symmetries of the objective function by setting linear inequality constraints that are managed by initial partitioning The authors provide an extensive experimental investigation and illustrates the impact of various bounds types of subdivision strategies of candidate selection on the performance of algorithms A comparison of various Lipschitz bounds over simplices and an extension of Lipschitz global optimization without the Lipschitz constant to the case of simplicial partitioning is also depicted in this text Applications benefiting from simplicial partitioning are examined in detail such as nonlinear least squares regression and pile placement optimization in grillage type foundations Researchers and engineers will benefit from simplicial partitioning algorithms such as Lipschitz branch and bound Lipschitz optimization without the Lipschitz constant heuristic partitioning presented This book will leave readers inspired to develop simplicial versions of other algorithms for global optimization and even use other non rectangular partitions for special applications

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

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