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Calculus Without Derivatives Jean-Paul Penot,2012-11-09 Calculus Without Derivatives expounds the foundations and recent advances in nonsmooth analysis a powerful compound of mathematical tools that obviates the usual smoothness assumptions This textbook also provides significant tools and methods towards applications in particular optimization problems Whereas most books on this subject focus on a particular theory this text takes a general approach including all main theories In order to be self contained the book includes three chapters of preliminary material each of which can be used as an independent course if needed The first chapter deals with metric properties variational principles decrease principles methods of error bounds calmness and metric regularity The second one presents the classical tools of differential calculus and includes a section about the calculus of variations The third contains a clear exposition of convex analysis

Calculus Without Derivatives Springer,2012-11-01 **Fundamentals of Convex Analysis and Optimization** Rafael Correa,Abderrahim Hantoute,Marco A. López,2023-07-11 This book aims at an innovative approach within the framework of convex analysis and optimization based on an in depth study of the behavior and properties of the supremum of families of convex functions It presents an original and systematic treatment of convex analysis covering standard results and improved calculus rules in subdifferential analysis The tools supplied in the text allow a direct approach to the mathematical foundations of convex optimization in particular to optimality and duality theory Other applications in the book concern convexification processes in optimization non convex integration of the Fenchel subdifferential variational characterizations of convexity and the study of Chebychev sets At the same time the underlying geometrical meaning of all the involved concepts and operations is highlighted and duly emphasized A notable feature of the book is its unifying methodology as well as the novelty of providing an alternative or complementary view to the traditional one in which the discipline is presented to students and researchers This textbook can be used for courses on optimization convex and variational analysis addressed to graduate and post graduate students of mathematics and also students of economics and engineering It is also oriented to provide specific background for courses on optimal control data science operations research economics game theory etc The book represents a challenging and motivating development for those experts in functional analysis convex geometry and any kind of researchers who may be interested in applications of their work **An Introduction to Nonsmooth Analysis** Juan Ferrera,2013-11-26 Nonsmooth Analysis is a relatively recent area of mathematical analysis The literature about this subject consists mainly in research papers and books The purpose of this book is to provide a handbook for undergraduate and graduate students of mathematics that introduce this interesting area in detail Includes different kinds of sub and super differentials as well as generalized gradients Includes also the main tools of the theory as Sum and Chain Rules or Mean Value theorems Content is introduced in an elementary way developing many examples allowing the reader to understand a theory which is scattered in many papers and research books *Set-valued Optimization* Akhtar A. Khan,Christiane

Tammer, Constantin Zălinescu, 2014-10-20 Set valued optimization is a vibrant and expanding branch of mathematics that deals with optimization problems where the objective map and or the constraints maps are set valued maps acting between certain spaces Since set valued maps subsumes single valued maps set valued optimization provides an important extension and unification of the scalar as well as the vector optimization problems Therefore this relatively new discipline has justifiably attracted a great deal of attention in recent years This book presents in a unified framework basic properties on ordering relations solution concepts for set valued optimization problems a detailed description of convex set valued maps most recent developments in separation theorems scalarization techniques variational principles tangent cones of first and higher order sub differential of set valued maps generalized derivatives of set valued maps sensitivity analysis optimality conditions duality and applications in economics among other things Computational and Analytical Mathematics David H. Bailey, Heinz H. Bauschke, Peter Borwein, Frank Garvan, Michel Théra, Jon D. Vanderwerff, Henry Wolkowicz, 2013-09-15 The research of Jonathan Borwein has had a profound impact on optimization functional analysis operations research mathematical programming number theory and experimental mathematics Having authored more than a dozen books and more than 300 publications Jonathan Borwein is one of the most productive Canadian mathematicians ever His research spans pure applied and computational mathematics as well as high performance computing and continues to have an enormous impact MathSciNet lists more than 2500 citations by more than 1250 authors and Borwein is one of the 250 most cited mathematicians of the period 1980 1999 He has served the Canadian Mathematics Community through his presidency 2000 02 as well as his 15 years of editing the CMS book series Jonathan Borwein's vision and initiative have been crucial in initiating and developing several institutions that provide support for researchers with a wide range of scientific interests A few notable examples include the Centre for Experimental and Constructive Mathematics and the IRMACS Centre at Simon Fraser University the Dalhousie Distributed Research Institute at Dalhousie University the Western Canada Research Grid and the Centre for Computer Assisted Research Mathematics and its Applications University of Newcastle The workshops that were held over the years in Dr Borwein's honor attracted high caliber scientists from a wide range of mathematical fields This present volume is an outgrowth of the workshop on Computational and Analytical Mathematics held in May 2011 in celebration of Dr Borwein's 60th Birthday The collection contains various state of the art research manuscripts and surveys presenting contributions that have risen from the conference and is an excellent opportunity to survey state of the art research and discuss promising research directions and approaches Probabilistic Theory of Mean Field Games with Applications I René Carmona, François Delarue, 2018-03-01 This two volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications The book is self contained in nature and includes original material and applications with explicit examples throughout including numerical solutions Volume I of the book is entirely devoted to the theory of mean field games without a common noise The first half of the volume provides a self

contained introduction to mean field games starting from concrete illustrations of games with a finite number of players and ending with ready for use solvability results Readers are provided with the tools necessary for the solution of forward backward stochastic differential equations of the McKean Vlasov type at the core of the probabilistic approach The second half of this volume focuses on the main principles of analysis on the Wasserstein space It includes Lions approach to the Wasserstein differential calculus and the applications of its results to the analysis of stochastic mean field control problems Together both Volume I and Volume II will greatly benefit mathematical graduate students and researchers interested in mean field games The authors provide a detailed road map through the book allowing different access points for different readers and building up the level of technical detail The accessible approach and overview will allow interested researchers in the applied sciences to obtain a clear overview of the state of the art in mean field games

Constructive Nonsmooth Analysis and Related Topics Vladimir F. Demjanov, Panos M. Pardalos, Mikhail Batsyn, 2013-11-12 This volume contains a

collection of papers based on lectures and presentations delivered at the International Conference on Constructive Nonsmooth Analysis CNSA held in St Petersburg Russia from June 18-23 2012 This conference was organized to mark the 50th anniversary of the birth of nonsmooth analysis and nondifferentiable optimization and was dedicated to J J Moreau and the late B N Pshenichnyi A M Rubinov and N Z Shor whose contributions to NSA and NDO remain invaluable The first four chapters of the book are devoted to the theory of nonsmooth analysis Chapters 5-8 contain new results in nonsmooth mechanics and calculus of variations Chapters 9-13 are related to nondifferentiable optimization and the volume concludes with four chapters containing interesting and important historical chapters including tributes to three giants of nonsmooth analysis convexity and optimization Alexandr Alexandrov Leonid Kantorovich and Alex Rubinov The last chapter provides an overview and important snapshots of the 50 year history of convex analysis and optimization

Unilateral Variational Analysis In Banach Spaces (In 2 Parts) Lionel Thibault, 2023-02-14 The monograph provides a detailed and comprehensive presentation of the rich and beautiful theory of unilateral variational analysis in infinite dimensions It is divided into two volumes named Part I and Part II Starting with the convergence of sets and the semilimits and semicontinuities of multimappings the first volume develops the theories of tangent cones of subdifferentials of convexity and duality in locally convex spaces of extended mean value inequalities in absence of differentiability of metric regularity of constrained optimization problems The second volume is devoted to special classes of non smooth functions and sets It expands the theory of subsmooth functions and sets of semiconvex functions and multimappings of primal lower regular functions of singularities of non smooth mappings of prox regular functions and sets in general spaces of differentiability of projection mapping and others for prox regular sets Both volumes I and II contain for each chapter extensive comments covering related developments and historical comments Connected area fields of the material are optimization optimal control variational inequalities differential inclusions mechanics economics The book is intended for PhD students

researchers and practitioners using unilateral variational analysis tools

Non-Smooth and Complementarity-Based Distributed Parameter Systems Michael Hintermüller, Roland Herzog, Christian Kanzow, Michael Ulbrich, Stefan Ulbrich, 2022-02-18

Many of the most challenging problems in the applied sciences involve non differentiable structures as well as partial differential operators thus leading to non smooth distributed parameter systems This edited volume aims to establish a theoretical and numerical foundation and develop new algorithmic paradigms for the treatment of non smooth phenomena and associated parameter influences Other goals include the realization and further advancement of these concepts in the context of robust and hierarchical optimization partial differential games and nonlinear partial differential complementarity problems as well as their validation in the context of complex applications Areas for which applications are considered include optimal control of multiphase fluids and of superconductors image processing thermoforming and the formation of rivers and networks Chapters are written by leading researchers and present results obtained in the first funding phase of the DFG Special Priority Program on Nonsmooth and Complementarity Based Distributed Parameter Systems Simulation and Hierarchical Optimization that ran from 2016 to 2019

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