Ivan Singer

Duality for Nonconvex Approximation and Optimization

Duality For Nonconvex Approximation And Optimization Cmss In Mathematics

Erik Jan Balder

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Duality for Nonconvex Approximation and Optimization Ivan Singer,2007-03-12 The theory of convex optimization has been constantly developing over the past 30 years Most recently many researchers have been studying more complicated classes of problems that still can be studied by means of convex analysis so called anticonvex and convex anticonvex optimizaton problems This manuscript contains an exhaustive presentation of the duality for these classes of problems and some of its generalization in the framework of abstract convexity This manuscript will be of great interest for experts in this and related fields   Conjugate Duality and Optimization R. Tyrrell Rockafellar,1974-01-01 Provides a relatively brief introduction to conjugate duality in both finite and infinite dimensional problems An emphasis is placed on the fundamental importance of the concepts of Lagrangian function saddle point and saddle value General examples are drawn from nonlinear programming approximation stochastic programming the calculus of variations and optimal control   *Canonical Duality Theory* David Yang Gao,Vittorio Latorre,Ning Ruan,2017-10-09 This book on canonical duality theory provides a comprehensive review of its philosophical origin physics foundation and mathematical statements in both finite and infinite dimensional spaces A ground breaking methodological theory canonical duality theory can be used for modeling complex systems within a unified framework and for solving a large class of challenging problems in multidisciplinary fields in engineering mathematics and the sciences This volume places a particular emphasis on canonical duality theory s role in bridging the gap between non convex analysis mechanics and global optimization With 18 total chapters written by experts in their fields this volume provides a nonconventional theory for unified understanding of the fundamental difficulties in large deformation mechanics bifurcation chaos in nonlinear science and the NP hard problems in global optimization Additionally readers will find a unified methodology and powerful algorithms for solving challenging problems in complex systems with real world applications in non convex analysis non monotone variational inequalities integer programming topology optimization post buckling of large deformed structures etc Researchers and graduate students will find explanation and potential applications in multidisciplinary fields   *Duality Principles in Nonconvex Systems* David Yang Gao,2013-03-09 Motivated by practical problems in engineering and physics drawing on a wide range of applied mathematical disciplines this book is the first to provide within a unified framework a self contained comprehensive mathematical theory of duality for general non convex non smooth systems with emphasis on methods and applications in engineering mechanics Topics covered include the classical minimax mono duality of convex static equilibria the beautiful bi duality in dynamical systems the interesting tri duality in non convex problems and the complicated multi duality in general canonical systems A potentially powerful sequential canonical dual transformation method for solving fully nonlinear problems is developed heuristically and illustrated by use of many interesting examples as well as extensive applications in a wide variety of nonlinear systems including differential equations variational problems and inequalities constrained global optimization multi

well phase transitions non smooth post bifurcation large deformation mechanics structural limit analysis differential geometry and non convex dynamical systems With exceptionally coherent and lucid exposition the work fills a big gap between the mathematical and engineering sciences It shows how to use formal language and duality methods to model natural phenomena to construct intrinsic frameworks in different fields and to provide ideas concepts and powerful methods for solving non convex non smooth problems arising naturally in engineering and science Much of the book contains material that is new both in its manner of presentation and in its research development A self contained appendix provides some necessary background from elementary functional analysis Audience The book will be a valuable resource for students and researchers in applied mathematics physics mechanics and engineering The whole volume or selected chapters can alsobe recommended as a text for both senior undergraduate and graduate courses in applied mathematics mechanics general engineering science and other areas in which the notions of optimization and variational methods are employed *Duality in Nonconvex Optimization and Calculus of Variations* Ivar Ekeland,WISCONSIN UNIV MADISON MATHEMATICS RESEARCH CENTER.,1976 A general duality theory is given for smooth nonconvex optimization problems covering both the finite dimensional case and the calculus of variations The results are quite similar to the convex case in particular with every problem P is associated a dual problem P having opposite value **Duality in Optimization and Variational Inequalities** C.j. Goh,2002-05-10 This comprehensive volume covers a wide range of duality topics ranging from simple ideas in network flows to complex issues in non convex optimization and multicriteria problems In addition it examines duality in the context of variational inequalities and vector variational inequalities as generalizations to optimization Duality in Optimization and Variational Inequalities is intended for researchers and practitioners of optimization with the aim of enhancing their understanding of duality It provides a wider appreciation of optimality conditions in various scenarios and under different assumptions It will enable the reader to use duality to devise more effective computational methods and to aid more meaningful interpretation of optimization and variational inequality problems *An Extension of Duality-stability Relations to Nonconvex Optimization Problems* Erik Jan Balder,1976 **Approximation and Optimization of Discrete and Differential Inclusions** Elimhan N Mahmudov,2011-08-25 Optimal control theory has numerous applications in both science and engineering This book presents basic concepts and principles of mathematical programming in terms of set valued analysis and develops a comprehensive optimality theory of problems described by ordinary and partial differential inclusions In addition to including well recognized results of variational analysis and optimization the book includes a number of new and important ones Includes practical examples Conjugate Duality and Optimization Ralph Tyrrell Rockafellar,1989 *Duality in Vector Optimization* Radu Ioan Bot,Sorin-Mihai Grad,Gert Wanka,2009-08-12 This book presents fundamentals and comprehensive results regarding duality for scalar vector and set valued optimization problems in a general setting One chapter is exclusively consecrated to the scalar and vector Wolfe and Mond Weir duality schemes

Duality and Approximation for Special Classes of Optimization Problems Horaţiu Vasile Boncea,2012

Conjugate Duality in Convex Optimization Radu Ioan-Bot,2011-03-03 The results presented in this book originate from the last decade research work of the author in the eld of duality theory in convex optimization The reputation of duality in the optimization theory comes mainly from the major role that it plays in formulating necessary and suf cient optimality conditions and consequently in generatingdifferent algorithmic approachesfor solving mathematical programming problems The investigations made in this work prove the importance of the duality theory beyond these aspects and emphasize its strong connections with different topics in convex analysis nonlinear analysis functional analysis and in the theory of monotone operators The rst part of the book brings to the attention of the reader the perturbation approach as a fundamental tool for developing the so called conjugate duality t ory The classical Lagrange and Fenchel duality approaches are particular instances of this general concept More than that the generalized interior point regularity conditions stated in the past for the two mentioned situations turn out to be p ticularizations of the ones given in this general setting In our investigations the perturbationapproachrepresentsthestartingpointforderivingnewdualityconcepts for several classes of convex optimization problems Moreover via this approach generalized Moreau Rockafellar formulae are provided and in connection with them a new class of regularity conditions called closedness type conditions for both stable strong duality and strong duality is introduced By stable strong duality we understand the situation in which strong duality still holds whenever perturbing the objective function of the primal problem with a linear continuous functional *Canonical Duality Theory for Global Optimization Problems and Applications* Yi Chen,2015 The canonical duality theory is studied through a discussion on a general global optimization problem and applications on fundamentally important problems This general problem is a formulation of the minimization problem with inequality constraints where the objective function and constraints are any convex or nonconvex functions satisfying certain decomposition conditions It covers convex problems mixed integer programming problems and many other nonlinear programming problems The three main parts of the canonical duality theory are canonical dual transformation complementary dual principle and triality theory The complementarydual principle is further developed which conventionally states that each critical point of the canonical dual problem is corresponding to a KKT point of the primal problem with their sharing the same function value The new result emphasizes that there exists a one to one correspondence between KKT points of the dual problem and of the primal problem and each pair of the corresponding KKT points share the same function value which implies that there is truly no duality gap between the canonical dual problem and the primal problem The triality theory reveals insightful information about global and local solutions It is shown that as long as the global optimality condition holds true the primal problem is equivalent to a convex problem in the dual space which can be solved efficiently by existing convex methods even if the condition does not hold the convex problem still provides a lower bound that is at least as good as that by the Lagrangian relaxation method It is also

shown that through examining the canonical dual problem the hidden convexity of the primal problem is easily observable The canonical duality theory is then applied to dealing with three fundamentally important problems The first one is the spherically constrained quadratic problem also referred to as the trust region subproblem The canonical dual problem is onedimensional and it is proved that the primal problem no matter with convex or nonconvex objective function is equivalent to a convex problem in the dual space Moreover conditions are found which comprise the boundary that separates instances into 2hard case3 and 2easy case3 A canonical primal dual algorithm is developed which is able to efficiently solve the problem including the 2hard case3 and can be used as a unified method for similar problems The second one is the binary quadratic problem a fundamental problem in discrete optimization The discussion is focused on lower bounds and analytically solvable cases which are obtained by analyzing the canonical dual problem with perturbation techniques The third one i is a general nonconvex problem with log sum exp functions and quartic polynomials It arises widely in engineering science and it can be used to approximate nonsmooth optimization problems The work shows that problems can still be efficiently solved via the canonical duality approach even if they are nonconvex and nonsmooth Abstract *Theory of Duality in Mathematical Programming* Manfred Walk,2022-01-19 Keine ausf hrliche Beschreibung f r Theory of Duality in Mathematical Programming verf gbar *Strong Duality in Nonconvex Quadratic Optimization with Two Quadratic Constraints* Amir Beck,Yonina C. Eldar,Ṭekhniyon, Makhon ṭekhnologi le-Yiśra'el. Fakultah le-handasat hashmal. Merkaz le-tekhnologyot tikshoret u-meda,2005 *Theory of Duality in Mathematical Programming* Chit Swe,1975 Primal-dual Symmetry and Scale Invariance of Interior-point Algorithms for Convex Optimization Tunçel, Levent,University of Waterloo. Department of Combinatorics and Optimization,University of Waterloo. Faculty of Mathematics,1996 *Duality and Sensitivity in Nonconvex Quadratic Optimization Over a Sphere* Olaf Erik Flippo,Benjamin Jansen,Rijksuniversiteit te Limburg. Faculty of Economics,1993 Strong Duality for Semidefinite Programming Tunçel, Levent,Ramana, Motakuri,University of Waterloo. Department of Combinatorics and Optimization,Henry Wolkowicz,University of Waterloo. Faculty of Mathematics,1995 Constructive Duality for Discrete Optimization Marshall Lee Fisher,Jeremy F. Shapiro,1972

Duality For Nonconvex Approximation And Optimization Cmss In Mathematics: Bestsellers in 2023 The year 2023 has witnessed a noteworthy surge in literary brilliance, with numerous engrossing novels captivating the hearts of readers worldwide. Lets delve into the realm of popular books, exploring the fascinating narratives that have enthralled audiences this year. Duality For Nonconvex Approximation And Optimization Cmss In Mathematics : Colleen Hoovers "It Ends with Us" This touching tale of love, loss, and resilience has gripped readers with its raw and emotional exploration of domestic abuse. Hoover expertly weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can succeed. Uncover the Best : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This captivating historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids captivating storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This captivating coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens weaves a tale of resilience, survival, and the transformative power of nature, entrancing readers with its evocative prose and mesmerizing setting. These bestselling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and thrilling novel that will keep you guessing until the very end. The novel is a cautionary tale about the dangers of obsession and the power of evil.

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