Advances in Convex Analysis and Global Optimization

Honoring the Memory of C. Caratheodory (1873-1950)

Nicolas Hadjisavvas and Panos M. Pardalos(Eds.)

Convex Analysis And Global Optimization

Charles Audet,Pierre Hansen,Giles Savard

Convex Analysis And Global Optimization:

    Convex Analysis and Global Optimization Hoang Tuy,Tuy Hoang,1998-01-31 Due to the general complementary convex structure underlying most nonconvex optimization problems encountered in applications convex analysis plays an essential role in the development of global optimization methods This book develops a coherent and rigorous theory of deterministic global optimization from this point of view Part I constitutes an introduction to convex analysis with an emphasis on concepts properties and results particularly needed for global optimization including those pertaining to the complementary convex structure Part II presents the foundation and application of global search principles such as partitioning and cutting outer and inner approximation and decomposition to general global optimization problems and to problems with a low rank nonconvex structure as well as quadratic problems Much new material is offered aside from a rigorous mathematical development Audience The book is written as a text for graduate students in engineering mathematics operations research computer science and other disciplines dealing with optimization theory It is also addressed to all scientists in various fields who are interested in mathematical optimization   *Advances in Convex Analysis and Global Optimization* Nicolas Hadjisavvas,Panos M. Pardalos,2013-12-01 There has been much recent progress in global optimization algo rithms for nonconvex continuous and discrete problems from both a theoretical and a practical perspective Convex analysis plays a fun damental role in the analysis and development of global optimization algorithms This is due essentially to the fact that virtually all noncon vex 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 en dorsed 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 Tech nology 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 contribut ing 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 opti mization 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,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 **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 Essays and Surveys in Global Optimization Charles Audet,Pierre Hansen,Giles Savard,2005-04-20 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   **Convex Analysis for Optimization** Jan Brinkhuis,2020-05-05 This textbook offers graduate students a concise introduction to the classic notions of convex optimization Written in a highly accessible style and including numerous examples and illustrations it presents everything readers need to know about convexity and convex optimization The book introduces a systematic three step method for doing everything which can be summarized as conify work deconify It starts with the concept of convex sets their primal description constructions topological properties and dual description and then moves on to convex functions and the fundamental principles of convex optimization and their use in the complete analysis of convex optimization problems by means of a systematic four step method Lastly it includes chapters on alternative formulations of optimality conditions and on illustrations of their use The author deals with the delicate subjects in a precise yet light minded spirit For experts in the field this book not only offers a unifying view but also opens a door to new discoveries in convexity and optimization perfectly suited for classroom teaching Shuzhong Zhang Professor of Industrial and Systems Engineering University of Minnesota   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   *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 **Generalized Convexity, Generalized Monotonicity and Applications** Andrew Eberhard,Nicolas Hadjisavvas,D.T. Luc,2006-06-22 In recent years there is a growing interest in generalized convex fu tions and generalized monotone mappings among the researchers of plied mathematics and other sciences This is due to the fact that mathematical models with these functions are more suitable to describe problems of the real world than models using conventional convex and monotone functions Generalized convexity and monotonicity are now considered as an independent branch of applied mathematics with a wide range of applications in mechanics economics engineering finance and many others The present volume contains 20 full length papers which reflect c rent theoretical studies of generalized convexity and monotonicity and numerous applications in optimization variational inequalities equil rium problems etc All these papers were refereed and carefully selected from invited talks and contributed talks that were presented at the 7th International Symposium on Generalized Convexity Monotonicity held in Hanoi Vietnam August 27 31 2002 This series of Symposia is or nized by the Working Group on Generalized Convexity WGGC every 3 years and aims to promote and disseminate research on the field The WGGC http www genconv org consists of more than 300 researchers coming from 36 countries *Convex Analysis and Nonlinear Optimization* Jonathan M. Borwein,Adrian S. Lewis,2013-06-29 Optimization is a rich and thriving mathematical discipline The theory underlying current computational optimization techniques grows ever more sophisticated The powerful and elegant language of convex analysis unifies much of this theory The aim of this book is to provide a concise accessible account of convex analysis and its applications and extensions for a broad audience It can serve as a teaching text at roughly the level of first year graduate students While the main body of the text is self contained each section concludes with an often extensive set of optional exercises The new edition adds material on semismooth optimization as well as several new proofs that will make this book even more self contained *Convex Analysis and Optimization* Jean Pierre Aubin,Richard B. Vinter,1982 This book is a collection of invited papers presented at an international colloquium on convex analysis and its applications held in honor of the Russian mathematician Alexander D Ioffe The possibilities of extending the theory to meet the challenges of potential new applications in mathematical programming optimal control econometrics and modeling provides a common theme to the papers This book will be of interest to researchers in non smooth analysis approximate subdifferentials quasiconvexity control theory and mathematical programming **Basic Concepts of Global Optimization** Oliver Stein,2024-12-06 This textbook is an introduction to global optimization which treats mathematical facts stringently on the one hand but also motivates them in great detail and illustrates them with 80 figures The book is therefore not only aimed at mathematicians but also at natural scientists engineers and economists who want to understand and apply mathematically sound methods in their field With almost two hundred pages the book provides enough choices to use it as a

basis for differently designed lectures on global optimization The detailed treatment of the global solvability of optimization problems under application relevant conditions sets a new accent that enriches the stock of previous textbooks on optimization Using the theory and algorithms of smooth convex optimization the book illustrates that the global solution of a class of optimization problems frequently encountered in practice is efficiently possible while for the more difficult to handle non convex problems itdevelops in detail the ideas of branch and bound methods This book is the English translation of the 2nd edition of Grundz ge der Globalen Optimierung Springer 2021 written in German The translation was done with the help of artificial intelligence A subsequent revision was performed by the author to further refine the work and to ensure that the translation is appropriate concerning content and scientific correctness It may however read stylistically different from a conventional translation   **Convexity from the Geometric Point of View** Vitor Balestro,Horst Martini,Ralph Teixeira,2024-07-14 This text gives a comprehensive introduction to the common core of convex geometry Basic concepts and tools which are present in all branches of that field are presented with a highly didactic approach Mainly directed to graduate and advanced undergraduates the book is self contained in such a way that it can be read by anyone who has standard undergraduate knowledge of analysis and of linear algebra Additionally it can be used as a single reference for a complete introduction to convex geometry and the content coverage is sufficiently broad that the reader may gain a glimpse of the entire breadth of the field and various subfields The book is suitable as a primary text for courses in convex geometry and also in discrete geometry including polytopes It is also appropriate for survey type courses in Banach space theory convex analysis differential geometry and applications of measure theory Solutions to all exercises are available to instructors who adopt the text for coursework Most chapters use the same structure with the first part presenting theory and the next containing a healthy range of exercises Some of the exercises may even be considered as short introductions to ideas which are not covered in the theory portion Each chapter has a notes section offering a rich narrative to accompany the theory illuminating the development of ideas and providing overviews to the literature concerning the covered topics In most cases these notes bring the reader to the research front The text includes many figures that illustrate concepts and some parts of the proofs enabling the reader to have a better understanding of the geometric meaning of the ideas An appendix containing basic and geometric measure theory collects useful information for convex geometers   *Generalized Convexity, Generalized Monotonicity: Recent Results* Jean-Pierre Crouzeix,Juan Enrique Martinez Legaz,Michel Volle,2013-12-01 A function is convex if its epigraph is convex This geometrical structure has very strong implications in terms of continuity and differentiability Separation theorems lead to optimality conditions and duality for convex problems A function is quasiconvex if its lower level sets are convex Here again the geo metrical structure of the level sets implies some continuity and differentiability properties for quasiconvex functions Optimality conditions and duality can be derived for optimization problems involving such functions as well Over a period of about fifty years quasiconvex and other generalized convex

functions have been considered in a variety of fields including economies man agement science engineering probability and applied sciences in accordance with the need of particular applications During the last twenty five years an increase of research activities in this field has been witnessed More recently generalized monotonicity of maps has been studied It relates to generalized convexity off unctions as monotonicity relates to convexity Generalized monotonicity plays a role in variational inequality problems complementarity problems and more generally in equilibrium prob lems **Condition for Global Minimum Through Abstract Convexity** Evgeny Sharikov,2009-11 Subdifferential calculus and separation theorems play a crucial role for applications of classical convex analysis to global optimization More precisely they allow the formulation of conditions necessary or sufficient for the global minimum of some convex optimization problems The theory of abstract convexity generalizes ideas of convex analysis by using the notion of global supports and the global definition of subdifferential In order to apply this theory to optimization we need to extend subdifferential calculus and separation properties into the area of abstract convexity This is the main objective of the present thesis The work should be useful to professionals in generalized convexity and global optimization **Convex Analysis and Optimization** Dimitri Bertsekas,Angelia Nedic,Asuman Ozdaglar,2003-03-01 A uniquely pedagogical insightful and rigorous treatment of the analytical geometrical foundations of optimization The book provides a comprehensive development of convexity theory and its rich applications in optimization including duality minimax saddle point theory Lagrange multipliers and Lagrangian relaxation nondifferentiable optimization It is an excellent supplement to several of our books Convex Optimization Theory Athena Scientific 2009 Convex Optimization Algorithms Athena Scientific 2015 Nonlinear Programming Athena Scientific 2016 Network Optimization Athena Scientific 1998 and Introduction to Linear Optimization Athena Scientific 1997 Aside from a thorough account of convex analysis and optimization the book aims to restructure the theory of the subject by introducing several novel unifying lines of analysis including 1 A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems 2 A unified development of conditions for existence of solutions of convex optimization problems conditions for the minimax equality to hold and conditions for the absence of a duality gap in constrained optimization 3 A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions Among its features the book a Develops rigorously and comprehensively the theory of convex sets and functions in the classical tradition of Fenchel and Rockafellar b Provides a geometric highly visual treatment of convex and nonconvex optimization problems including existence of solutions optimality conditions Lagrange multipliers and duality c Includes an insightful and comprehensive presentation of minimax theory and zero sum games and its connection with duality d Describes dual optimization the associated computational methods including the novel incremental subgradient methods and applications in linear quadratic

and integer programming e Contains many examples illustrations and exercises with complete solutions about 200 pages posted at the publisher s web site http www athenasc com convexity html *Advanced Computational Methods for Knowledge Engineering* Ngoc Thanh Nguyen,Tien van Do,Hoai An Thi,2013-03-22 The book consists of 29 extended chapters which have been selected and invited from the submissions to the 1st International Conference on Computer Science Applied Mathematics and Applications ICCSAMA 2013 held on 9 10 May 2013 in Warsaw Poland The book is organized into five parts which are Advanced Optimization Methods and Their Applications Queuing Theory and Applications Computational Methods for Knowledge Engineering Knowledge Engineering with Cloud and Grid Computing and Logic Based Methods for Decision Making and Data Mining respectively All chapters in the book discuss theoretical and practical issues connected with computational methods and optimization methods for knowledge engineering *Journal of Nonlinear and Convex Analysis* ,2007 *Nonlinear Analysis and Global Optimization* Themistocles M. Rassias,Panos M. Pardalos,2021-02-26 This contributed volume discusses aspects of nonlinear analysis in which optimization plays an important role as well as topics which are applied to the study of optimization problems Topics include set valued analysis mixed concave convex sub superlinear Schroedinger equation Schroedinger equations in nonlinear optics exponentially convex functions optimal lot size under the occurrence of imperfect quality items generalized equilibrium problems artificial topologies on a relativistic spacetime equilibrium points in the restricted three body problem optimization models for networks of organ transplants network curvature measures error analysis through energy minimization and stability problems Ekeland variational principles in 2 local Branciari metric spaces frictional dynamic problems norm estimates for composite operators operator factorization and solution of second order nonlinear difference equations degenerate Kirchhoff type inclusion problems and more

The Top Books of the Year Convex Analysis And Global Optimization The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous engrossing novels captivating the hearts of readers worldwide. Lets delve into the realm of top-selling books, exploring the engaging narratives that have charmed audiences this year. The Must-Read : Colleen Hoovers "It Ends with Us" This heartfelt 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. Convex Analysis And Global Optimization : 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 crafts a tale of resilience, survival, and the transformative power of nature, captivating 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 captivating 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 gripping novel that will keep you guessing until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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Convex Analysis And Global Optimization Introduction

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