

NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

# **Advances in Convex Analysis and Global Optimization**

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

Nicolas Hadjisavvas and Panos M. Pardalos (Eds.)



Kluwer Academic Publishers

# Advances In Convex Analysis And Global Optimization

**S Marginson**



## **Advances In Convex Analysis And Global 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 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, 2013-03-09 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

**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

**Advances in Global Optimization** David Gao, Ning Ruan, Wenxun Xing, 2014-11-11 This proceedings volume addresses advances in global optimization a multidisciplinary research field that deals with the analysis characterization and computation of global minima and or maxima of nonlinear non convex and nonsmooth functions in continuous or discrete forms The volume contains selected papers from the third biannual World Congress on Global Optimization in Engineering combinatorial optimization duality theory topology optimization variational inequalities and complementarity problems numerical optimization stochastic models and simulation and complex simulation and supply chain analysis

**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

**Advanced Computational Methods for Knowledge Engineering** Tien Do, Hoai An Thi, Ngoc Thanh Nguyen, 2014-04-11 The proceedings consists of 30 papers which have been selected and invited from the submissions to the 2nd International Conference on Computer Science Applied Mathematics and Applications ICCSAMA 2014 held on 8-9 May 2014 in Budapest Hungary The conference is organized into 7 sessions Advanced Optimization Methods and Their Applications Queueing Models and Performance Evaluation Software Development and Testing Computational Methods for Mobile and Wireless Networks Computational Methods for Knowledge Engineering Logic Based Methods for Decision Making and Data Mining and Nonlinear Systems and Applications respectively All chapters in the book discuss theoretical and practical issues connected with computational methods and optimization methods for knowledge engineering The editors hope that this volume can be useful for graduate and Ph D students and researchers in Computer Science and Applied Mathematics It is the hope of the editors that readers of this volume can find many inspiring ideas and use them to their

research Many such challenges are suggested by particular approaches and models presented in individual chapters of this book

*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 geometrical 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 economics management 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 of functions as monotonicity relates to convexity Generalized monotonicity plays a role in variational inequality problems complementarity problems and more generally in equilibrium problems

*Lectures on Convex Optimization* Yurii Nesterov, 2018-11-19 This book provides a comprehensive modern introduction to convex optimization a field that is becoming increasingly important in applied mathematics economics and finance engineering and computer science notably in data science and machine learning Written by a leading expert in the field this book includes recent advances in the algorithmic theory of convex optimization naturally complementing the existing literature It contains a unified and rigorous presentation of the acceleration techniques for minimization schemes of first and second order It provides readers with a full treatment of the smoothing technique which has tremendously extended the abilities of gradient type methods Several powerful approaches in structural optimization including optimization in relative scale and polynomial time interior point methods are also discussed in detail Researchers in theoretical optimization as well as professionals working on optimization problems will find this book very useful It presents many successful examples of how to develop very fast specialized minimization algorithms Based on the author's lectures it can naturally serve as the basis for introductory and advanced courses in convex optimization for students in engineering economics computer science and mathematics

*Mathematical Reviews*, 2006

**Advanced Computational Methods for Knowledge Engineering** Hoai An Le Thi, Hoai Minh Le, Tao Pham Dinh, Ngoc Thanh Nguyen, 2019-12-19 This proceedings book contains 37 papers selected from the submissions to the 6th International Conference on Computer Science Applied Mathematics and Applications ICCSAMA 2019 which was held on 19-20 December 2019 in Hanoi Vietnam The book covers theoretical and algorithmic as well as practical issues connected with several domains of Applied Mathematics and Computer Science especially Optimization and Data Science The content is divided into four major sections Nonconvex Optimization DC Programming Data Mining and Data Processing Machine Learning Methods and Applications and Knowledge Information and

Engineering Systems Researchers and practitioners in related areas will find a wealth of inspiring ideas and useful tools techniques for their own work *Advances in Applied Mathematics and Global Optimization* David Y. Gao, Hanif D. Sherali, 2009-04-09 The articles that comprise this distinguished annual volume for the Advances in Mechanics and Mathematics series have been written in honor of Gilbert Strang a world renowned mathematician and exceptional person Written by leading experts in complementarity duality global optimization and quantum computations this collection reveals the beauty of these mathematical disciplines and investigates recent developments in global optimization nonconvex and nonsmooth analysis nonlinear programming theoretical and engineering mechanics large scale computation quantum algorithms and computation and information theory *Some Current Advanced Researches on Information and Computer Science in Vietnam* Quang A. Dang, Xuan Hoai Nguyen, Hoai Bac Le, Viet Ha Nguyen, Vo Nguyen Quoc Bao, 2015-02-16 This book includes the extended and revised versions of a set of selected papers from the First NAFOSTED Conference on Information and Computer Science NICS 2014 held at Le Quy Don Technical Academy Hanoi Vietnam from 13 Mar 2014 to 14 Mar 2014 The conference was co organized by The National Foundation for Science and Technology Development NAFOSTED and Le Quy Don Technical Academy The purpose of the NICS conference series is to promote scientific publications in the country and to provide a platform for high quality academic exchange among scientists in the fields of computer science information and communication The conference includes five tracks namely Computer Science Artificial Intelligence Network Systems Software Engineering and Information Systems The papers in this book are among the best contributions at NICS 2014 taken into account the quality of their presentation at the conference and the recommendation of the two experts in the extra round of independent review **Advanced Metaheuristics: Novel Approaches for Complex Problem Solving** Erik Cuevas, Nahum Aguirre, Oscar Barba-Toscano, Mario Vásquez-Franco, 2025-05-17 This book examines a series of strategies designed to enhance metaheuristic algorithms focusing on critical aspects such as initialization methods the incorporation of Evolutionary Game Theory to develop novel search mechanisms and the application of learning concepts to refine evolutionary operators Furthermore it emphasizes the significance of diversity and opposition in preventing premature convergence and improving algorithmic efficiency These strategies collectively contribute to the development of more adaptive and robust optimization techniques The book was designed from a teaching standpoint making it suitable for undergraduate and postgraduate students in Science Electrical Engineering or Computational Mathematics Furthermore engineering practitioners unfamiliar with metaheuristic computations will find value in the application of these techniques to address complex real world engineering problems extending beyond theoretical constructs *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

*From Convexity to Nonconvexity* R.P. Gilbert, Panagiotis D. Panagiotopoulos, Panos M. Pardalos, 2001-09-30 The book contains a collection of invited papers dedicated to the memory of two great mathematicians Gaetano Fichera and Panagis Panagiotopoulos The theme of the collection is centered around the seminal research of G Fichera on the Signorini problem hemivariational inequalities pioneered by Panagiotopoulos nonsmooth global optimization and regularity results for variational inequalities Audience The book is addressed to faculty graduate students and researchers in mathematical programming and engineering

Optimization Theory and Applications, Part II, 2005 *Vietnam Journal of Mathematics*, 2002

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

Bayreuther mathematische Schriften, 1979 *Proceedings of the ... SIAM International Conference on Data Mining*, 2005

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