Large-Scale Nonlinear Optimization

Edited by Gianni Di Pillo and Massimo Roma
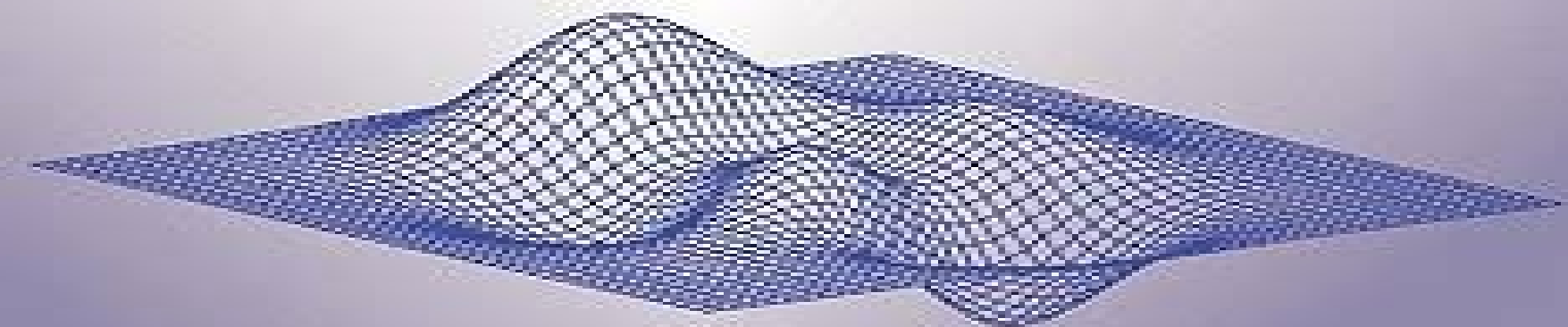
Smooth Nonlinear Optimization Vol 19 Nonconvex Optimization And Its Applications

Christodoulos A. Floudas,Panos M. Pardalos

Smooth Nonlinear Optimization Vol 19 Nonconvex Optimization And Its Applications:

Smooth Nonlinear Optimization in Rn Tamás Rapcsák,2013-12-01 Experience gained during a ten year long involvement in modelling program ming and application in nonlinear optimization helped me to arrive at the conclusion that in the interest of having successful applications and efficient software production knowing the structure of the problem to be solved is in dispensable This is the reason why I have chosen the field in question as the sphere of my research Since in applications mainly from among the nonconvex optimization models the differentiable ones proved to be the most efficient in modelling especially in solving them with computers I started to deal with the structure of smooth optimization problems The book which is a result of more than a decade of research can be equally useful for researchers and stu dents showing interest in the domain since the elementary notions necessary for understanding the book constitute a part of the university curriculum I in tended dealing with the key questions of optimization theory which endeavour obviously cannot bear all the marks of completeness What I consider the most crucial point is the uniform differential geometric treatment of various questions which provides the reader with opportunities for learning the structure in the wide range within optimization problems I am grateful to my family for affording me tranquil productive circumstances I express my gratitude to F *An Introduction to Optimization on Smooth Manifolds* Nicolas Boumal,2023-03-16 An invitation to optimization with Riemannian geometry for applied mathematics computer science and engineering students and researchers **Vector Variational Inequalities and Vector Equilibria** F. Giannessi,2013-12-01 The book deals with the mathematical theory of vector variational inequalities with special reference to equilibrium problems Such models have been introduced recently to study new problems from mechanics structural engineering networks and industrial management and to revisit old ones The common feature of these problems is that given by the presence of concurrent objectives and by the difficulty of identifying a global functional like energy to be extremized The vector variational inequalities have the advantage of both the variational ones and vector optimization which are found as special cases Among several applications the equilibrium flows on a network receive special attention Audience The book is addressed to academic researchers as well as industrial ones in the fields of mathematics engineering mathematical programming control theory operations research computer science and economics

Handbook of Variational Methods for Nonlinear Geometric Data Philipp Grohs,Martin Holler,Andreas Weinmann,2020-04-03 This book covers different current research directions in the context of variational methods for non linear geometric data Each chapter is authored by leading experts in the respective discipline and provides an introduction an overview and a description of the current state of the art Non linear geometric data arises in various applications in science and engineering Examples of nonlinear data spaces are diverse and include for instance nonlinear spaces of matrices spaces of curves shapes as well as manifolds of probability measures Applications can be found in biology medicine product engineering geography and computer vision for instance Variational methods on the other hand have evolved to being

amongst the most powerful tools for applied mathematics They involve techniques from various branches of mathematics such as statistics modeling optimization numerical mathematics and analysis The vast majority of research on variational methods however is focused on data in linear spaces Variational methods for non linear data is currently an emerging research topic As a result and since such methods involve various branches of mathematics there is a plethora of different recent approaches dealing with different aspects of variational methods for nonlinear geometric data Research results are rather scattered and appear in journals of different mathematical communities The main purpose of the book is to account for that by providing for the first time a comprehensive collection of different research directions and existing approaches in this context It is organized in a way that leading researchers from the different fields provide an introductory overview of recent research directions in their respective discipline As such the book is a unique reference work for both newcomers in the field of variational methods for non linear geometric data as well as for established experts that aim at to exploit new research directions or collaborations Chapter 9 of this book is available open access under a CC BY 4 0 license at link springer com **Convex Functions** Jonathan M. Borwein,Jon D. Vanderwerff,2010-01-14 Like differentiability convexity is a natural and powerful property of functions that plays a significant role in many areas of mathematics both pure and applied It ties together notions from topology algebra geometry and analysis and is an important tool in optimization mathematical programming and game theory This book which is the product of a collaboration of over 15 years is unique in that it focuses on convex functions themselves rather than on convex analysis The authors explore the various classes and their characteristics and applications treating convex functions in both Euclidean and Banach spaces The book can either be read sequentially for a graduate course or dipped into by researchers and practitioners Each chapter contains a variety of specific examples and over 600 exercises are included ranging in difficulty from early graduate to research level **Combinatorial and Global Optimization** Panos M. Pardalos,Athanasios Migdalas,Rainer E. Burkard,2002 This volume is a selection of refereed papers based on talks presented at a conference on Combinatorial and Global Optimization held at Crete Greece Readership Researchers in numerical computational mathematics optimization combinatorics graph theory networking and materials engineering BOOK JACKET **Nonlinear Analysis and Optimization II** Simeon Reich,Aleksandr Davidovich Ioffe,2010 This volume is the second of two volumes representing leading themes of current research in nonlinear analysis and optimization The articles are written by prominent researchers in these two areas and bring the readers advanced graduate students and researchers alike to the frontline of the vigorous research in important fields of mathematics This volume contains articles on optimization Topics covered include the calculus of variations constrained optimization problems mathematical economics metric regularity nonsmooth analysis optimal control subdifferential calculus time scales and transportation traffic The companion volume Contemporary Mathematics Volume 513 is devoted to nonlinear analysis This book is co published with Bar Ilan University Ramat Gan Israel Table of Contents J P Aubin and S Martin Travel time tubes

regulating transportation traffic R Baier and E Farkhi The directed subdifferential of DC functions Z Balanov W Krawcewicz and H Ruan Periodic solutions to O 2 symmetric variational problems O 2 times S 1 equivariant gradient degree approach J F Bonnans and N P Osmolovskii Quadratic growth conditions in optimal control problems J M Borwein and S Sciffer An explicit non expansive function whose subdifferential is the entire dual ball G Buttazzo and G Carlier Optimal spatial pricing strategies with transportation costs R A C Ferreira and D F M Torres Isoperimetric problems of the calculus of variations on time scales M Foss and N Randriampiry Some two dimensional mathcal A quasiaffine functions F Giannessi A Moldovan and L Pellegrini Metric regular maps and regularity for constrained extremum problems V Y Glizer Linear quadratic optimal control problem for singularly perturbed systems with small delays T Maruyama Existence of periodic solutions for Kaldorian business fluctuations D Mozyrska and E Paw uszewicz Delta and nabla monomials and generalized polynomial series on time scales D Pallaschke and R Urba ski Morse indexes for piecewise linear functions J P Penot Error bounds calmness and their applications in nonsmooth analysis F Rampazzo Commutativity of control vector fields and inf commutativity A J Zaslavski Stability of exact penalty for classes of constrained minimization problems in finite dimensional spaces CONM 514

Optimization and Applications Yury Evtushenko,Milojica Jaćimović,Michael Khachay,Yury Kochetov,Vlasta Malkova,Mikhail Posypkin,2019-01-09 This book constitutes the refereed proceedings of the 9th International Conference on Optimization and Applications OPTIMA 2018 held in Petrovac Montenegro in October 2018 The 35 revised full papers and the one short paper presented were carefully reviewed and selected from 103 submissions The papers are organized in topical sections on mathematical programming combinatorial and discrete optimization optimal control optimization in economy finance and social sciences applications *Qualitative Analysis of Nonlinear Elliptic Partial Differential Equations* Vicenţiu Rădulescu,2008 This book provides a comprehensive introduction to the mathematical theory of nonlinear problems described by elliptic partial differential equations These equations can be seen as nonlinear versions of the classical Laplace equation and they appear as mathematical models in different branches of physics chemistry biology genetics and engineering and are also relevant in differential geometry and relativistic physics Much of the modern theory of such equations is based on the calculus of variations and functional analysis Concentrating on single valued or multivalued elliptic equations with nonlinearities of various types the aim of this volume is to obtain sharp existence or nonexistence results as well as decay rates for general classes of solutions Many technically relevant questions are presented and analyzed in detail A systematic picture of the most relevant phenomena is obtained for the equations under study including bifurcation stability asymptotic analysis and optimal regularity of solutions The method of presentation should appeal to readers with different backgrounds in functional analysis and nonlinear partial differential equations All chapters include detailed heuristic arguments providing thorough motivation of the study developed later on in the text in relationship with concrete processes arising in applied sciences A systematic description of the most relevant singular phenomena described in this volume

includes existence or nonexistence of solutions unicity or multiplicity properties bifurcation and asymptotic analysis and optimal regularity The book includes an extensive bibliography and a rich index thus allowing for quick orientation among the vast collection of literature on the mathematical theory of nonlinear phenomena described by elliptic partial differential equations   Encyclopedia of Optimization Christodoulos A. Floudas,Panos M. Pardalos,2008-09-04 The goal of the Encyclopedia of Optimization is to introduce the reader to a complete set of topics that show the spectrum of research the richness of ideas and the breadth of applications that has come from this field The second edition builds on the success of the former edition with more than 150 completely new entries designed to ensure that the reference addresses recent areas where optimization theories and techniques have advanced Particularly heavy attention resulted in health science and transportation with entries such as Algorithms for Genomics Optimization and Radiotherapy Treatment Design and Crew Scheduling   **Evaluation Complexity of Algorithms for Nonconvex Optimization** Coralia Cartis,Nicholas I. M. Gould,Philippe L. Toint,2022-07-06 A popular way to assess the effort needed to solve a problem is to count how many evaluations of the problem functions and their derivatives are required In many cases this is often the dominating computational cost Given an optimization problem satisfying reasonable assumptions and given access to problem function values and derivatives of various degrees how many evaluations might be required to approximately solve the problem Evaluation Complexity of Algorithms for Nonconvex Optimization Theory Computation and Perspectives addresses this question for nonconvex optimization problems those that may have local minimizers and appear most often in practice This is the first book on complexity to cover topics such as composite and constrained optimization derivative free optimization subproblem solution and optimal lower and sharpness bounds for nonconvex problems It is also the first to address the disadvantages of traditional optimality measures and propose useful surrogates leading to algorithms that compute approximate high order critical points and to compare traditional and new methods highlighting the advantages of the latter from a complexity point of view This is the go to book for those interested in solving nonconvex optimization problems It is suitable for advanced undergraduate and graduate students in courses on advanced numerical analysis data science numerical optimization and approximation theory   *Convex Analysis In General Vector Spaces* C Zalinescu,2002-07-30 The primary aim of this book is to present the conjugate and subdifferential calculus using the method of perturbation functions in order to obtain the most general results in this field The secondary aim is to provide important applications of this calculus and of the properties of convex functions Such applications are the study of well conditioned convex functions uniformly convex and uniformly smooth convex functions best approximation problems characterizations of convexity the study of the sets of weak sharp minima well behaved functions and the existence of global error bounds for convex inequalities as well as the study of monotone multifunctions by using convex functions   **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 **Generalized Convexity and Optimization** Alberto Cambini,Laura Martein,2008-10-14 The authors have written a rigorous yet elementary and self contained book to present in a unified framework generalized convex functions The book also includes numerous exercises and two appendices which list the findings consulted *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 Analysis and its Applications Rais Ahmad,2012-06-21 ANALYSIS AND ITS APPLICATIONS discusses Nonlinear Analysis Operator Theory Fixed Point Theory Set valued Analysis Variational Analysis including Variational Inequalities Convex Analysis Smooth and Nonsmooth Analysis Vector Optimization Wavelet Analysis Sequence Spaces and Matrix Transformations This volume will be of immense value to researchers and professionals working in the wide domain of analysis and its applications Computational Science – ICCS 2020 Valeria V. Krzhizhanovskaya,Gábor Závodszky,Michael H. Lees,Jack J. Dongarra,Peter M. A. Sloot,Sérgio Brissos,João Teixeira,2020-06-18 The seven volume set LNCS 12137 12138 12139 12140 12141 12142 and 12143 constitutes the proceedings of the 20th International Conference on Computational Science ICCS 2020 held in Amsterdam The Netherlands in June 2020 The total of 101 papers and 248 workshop papers presented in this book set were carefully reviewed and selected from 719 submissions 230 submissions to the main track and 489 submissions to the workshops The papers were

organized in topical sections named Part I ICCS Main Track Part II ICCS Main Track Part III Advances in High Performance Computational Earth Sciences Applications and Frameworks Agent Based Simulations Adaptive Algorithms and Solvers Applications of Computational Methods in Artificial Intelligence and Machine Learning Biomedical and Bioinformatics Challenges for Computer Science Part IV Classifier Learning from Difficult Data Complex Social Systems through the Lens of Computational Science Computational Health Computational Methods for Emerging Problems in Dis Information Analysis Part V Computational Optimization Modelling and Simulation Computational Science in IoT and Smart Systems Computer Graphics Image Processing and Artificial Intelligence Part VI Data Driven Computational Sciences Machine Learning and Data Assimilation for Dynamical Systems Meshfree Methods in Computational Sciences Multiscale Modelling and Simulation Quantum Computing Workshop Part VII Simulations of Flow and Transport Modeling Algorithms and Computation Smart Systems Bringing Together Computer Vision Sensor Networks and Machine Learning Software Engineering for Computational Science Solving Problems with Uncertainties Teaching Computational Science UNcErtainty QUantIficatiOn for ComputationAl modeLs The conference was canceled due to the COVID 19 pandemic **Stability and Convergence of Mechanical Systems with Unilateral Constraints** Remco I. Leine,Nathan van de Wouw,2007-12-29 Stability of motion is a central theme in the dynamics of mechanical systems While the stability theory for systems with bilateral constraints is a well established field this monograph represents a systematic study of mechanical systems with unilateral constraints such as unilateral contact impact and friction Such unilateral constraints give rise to non smooth dynamical models for which stability theory is developed in this work The book starts with the treatise of the mathematical background on non smooth analysis measure and integration theory and an introduction to the field of non smooth dynamical systems The unilateral constraints are modelled in the framework of set valued force laws developed in the field of non smooth mechanics The embedding of these constitutive models in the dynamics of mechanical systems gives rises to dynamical models with impulsive phenomena This book uses the mathematical framework of measure differential inclusions to formalise such models The book proceeds with the presentation of stability results for measure differential inclusions These stability results are then applied to nonlinear mechanical systems with unilateral constraints The book closes with the study of the convergence property for a class of measure differential inclusions a stability property for systems with time varying inputs which is shown to be highly instrumental in the context of the control of mechanical systems with unilateral constraints While the book presents a profound stability theory for mechanical systems with unilateral constraints it also has a tutorial value on the modelling of such systems in the framework of measure differential inclusions The work will be of interest to engineers scientists and students working in the field of non smooth mechanics and dynamics **Convex Analysis and Minimization Algorithms I** Jean-Baptiste Hiriart-Urruty,Claude Lemarechal,2013-03-09 Convex Analysis may be considered as a refinement of standard calculus with equalities and approximations replaced by inequalities As such it can easily be

integrated into a graduate study curriculum Minimization algorithms more specifically those adapted to non differentiable functions provide an immediate application of convex analysis to various fields related to optimization and operations research These two topics making up the title of the book reflect the two origins of the authors who belong respectively to the academic world and to that of applications Part I can be used as an introductory textbook as a basis for courses or for self study Part II continues this at a higher technical level and is addressed more to specialists collecting results that so far have not appeared in books **Maximum-Entropy Sampling** Marcia Fampa,Jon Lee,2022-10-29 This monograph presents a comprehensive treatment of the maximum entropy sampling problem MESP which is a fascinating topic at the intersection of mathematical optimization and data science The text situates MESP in information theory as the algorithmic problem of calculating a sub vector of pre specified size from a multivariate Gaussian random vector so as to maximize Shannon s differential entropy The text collects and expands on state of the art algorithms for MESP and addresses its application in the field of environmental monitoring While MESP is a central optimization problem in the theory of statistical designs particularly in the area of spatial monitoring this book largely focuses on the unique challenges of its algorithmic side From the perspective of mathematical optimization methodology MESP is rather unique a 0 1 nonlinear program having a nonseparable objective function and the algorithmic techniques employed are highly non standard In particular successful techniques come from several disparate areas within the field of mathematical optimization for example convex optimization and duality semidefinite programming Lagrangian relaxation dynamic programming approximation algorithms 0 1 optimization e g branch and bound extended formulation and many aspects of matrix theory The book is mainly aimed at graduate students and researchers in mathematical optimization and data analytics

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