A Function Approximation Approach for Parametric Optimization

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Sergejs Rogovs

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Abstract

We present a novel approach for approximating the primal and dual parameter dependent solution functions of parametric optimization problems. We start with an equation reformulation of the first order necessary optimality conditions. Then, we replace the primal and dual solutions with some approximating functions and find for some test parameters optimal coefficients as solution of a single nonlinear least-squares problem. Under mild assumptions it can be shown that stationary points are global minima and that the function approximations interpolate the solution functions at all test parameters. Further, we have a cheap function evaluation criteria to estimate the approximation error. Finally, we present some preliminary numerical results showing the viability of our approach.

Keywords: Parametric Optimization, Function Approximation, Radial Basis Functions, Nonlinear Least-Squares Problem, Global Minima.

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Jürgen Guddat,1993 This volume contains the proceedings of the third conference on Parametric Optimization and Related Topics held in Gustrow from 30 August until 5 September 1991 Parametric optimization as a part of mathematical programming investigates the behaviour of solutions to optimization problems under data pertubations This behaviour like continuity and differentiability plays a fundamental role for a series of further questions that are of interest from a practical as well as a theoretical point of view Many relations to other disciplines of operations research like stochastic programming modelbuilding numerical methods multiobjective optimization and optimal control originate from this behaviour The presented articles all refereed are topical and original papers reflecting recent results to current directions of research in theory and applications **Simulation-Based Optimization** Abhijit Gosavi,2014-11-30 Mathematical Programming Study ,1984 *Issues in Robotics and Automation: 2011 Edition* ,2012-01-09 Issues in Robotics and Automation 2011 Edition is a ScholarlyEditions eBook that delivers timely authoritative and comprehensive information about Robotics and Automation The editors have built Issues in Robotics and Automation 2011 Edition on the vast information databases of ScholarlyNews You can expect the information about Robotics and Automation in this eBook to be deeper than what you can access anywhere else as well as consistently reliable authoritative informed and relevant The content of Issues in Robotics and Automation 2011 Edition has been produced by the world s leading scientists engineers analysts research institutions and companies All of the content is from peer reviewed sources and all of it is written assembled and edited by the editors at ScholarlyEditions and available exclusively from us You now have a source you can cite with authority confidence and credibility More information is available at http www ScholarlyEditions com **Applied Mathematics in Engineering and Reliability** Radim Bris,Václav Snášel,Chu Duc Khanh,Phan Dao,2016-04-12 Applied Mathematics in Engineering and Reliability contains papers presented at the International Conference on Applied Mathematics in Engineering and Reliability ICAMER 2016 Ho Chi Minh City Viet Nam 4 6 May 2016 The book covers a wide range of topics within mathematics applied in reliability risk and engineering including Risk and Relia **Pareto Optimality, Game Theory and Equilibria** Panos M. Pardalos,A. Migdalas,Leonidas Pitsoulis,2008-07-02 This comprehensive work examines important recent developments and modern applications in the fields of optimization control game theory and equilibrium programming In particular the concepts of equilibrium and optimality are of immense practical importance affecting decision making problems regarding policy and strategies and in understanding and predicting systems in different application domains ranging from economics and engineering to military applications The book consists of 29 survey chapters written by distinguished researchers in the above areas **Operations Research** Günter Fandel,Hermann Gehring,2012-12-06 Tomas Gal zum 65 Geburtstag **Uncertainty-aware Integration of Control with Process Operations and Multi-parametric Programming Under Global Uncertainty** Vassilis M. Charitopoulos,2020-02-05 This book introduces models and methodologies that can be employed towards making the Industry 4 0 vision a reality within the process industries and at the same time investigates the

impact of uncertainties in such highly integrated settings Advances in computing power along with the widespread availability of data have led process industries to consider a new paradigm for automated and more efficient operations The book presents a theoretically proven optimal solution to multi parametric linear and mixed integer linear programs and efficient solutions to problems such as process scheduling and design under global uncertainty It also proposes a systematic framework for the uncertainty aware integration of planning scheduling and control based on the judicious coupling of reactive and proactive methods Using these developments the book demonstrates how the integration of different decision making layers and their simultaneous optimisation can enhance industrial process operations and their economic resilience in the face of uncertainty   *Parametric Optimization: Singularities, Pathfollowing and Jumps* J. Guddat,F. Guerra Vazquez,H. Th. Jongen,2013-11-21   **Nonlinear Optimization in Finite Dimensions** Hubertus Th. Jongen,P. Jonker,F. Twilt,2013-12-11 At the heart of the topology of global optimization lies Morse Theory The study of the behaviour of lower level sets of functions as the level varies Roughly speaking the topology of lower level sets only may change when passing a level which corresponds to a stationary point or Karush Kuhn Tucker point We study elements of Morse Theory both in the unconstrained and constrained case Special attention is paid to the degree of differentiabil ity of the functions under consideration The reader will become motivated to discuss the possible shapes and forms of functions that may possibly arise within a given problem framework In a separate chapter we show how certain ideas may be carried over to nonsmooth items such as problems of Chebyshev approximation type We made this choice in order to show that a good under standing of regular smooth problems may lead to a straightforward treatment of just continuous problems by means of suitable perturbation techniques taking a priori nonsmoothness into account Moreover we make a focal point analysis in order to emphasize the difference between inner product norms and for example the maximum norm Then specific tools from algebraic topol ogy in particular homology theory are treated in some detail However this development is carried out only as far as it is needed to understand the relation between critical points of a function on a manifold with structured boundary Then we pay attention to three important subjects in nonlinear optimization   Optimization with Data Perturbations II Doug E. Ward,2001   *Inverse Heat Transfer Problems* Oleg M. Alifanov,2012-12-06 This research monograph presents a systematic treatment of the theory of the propagation of transient electromagnetic fields such as optical pulses through dielectric media which exhibit both dispersion a nd absorption The work divides naturally into two parts Part I presents a summary of the fundamental theory of the radiation and propagation of rather general electromagnetic waves in causal linear media which are homogeneous and isotropic but which otherwise have rather general dispersive and absorbing properties In Part II we specialize to the propagation of a plane transient electromagnetic field in a homogeneous dielectric Although we have made some contributions to the fundamental theory given in Part I most of the results of our own research appear in Part II The purpose of the theory presented in Part II is to predict and to explain in explicit detail the dynamics of

the field after it has propagated far enough through the medium to be in the mature dispersion regime It is the subject of a classic theory based on the research conducted by A Sommerfeld and L

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