

Mathematical Programs with Equilibrium Constraints

ZHI-QUAN LUO,
JONG-SHI PANG,
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Mathematical Programs With Equilibrium Constraints

Stefan Scholtes, Michael Stöhr



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Mathematical Programs with Equilibrium Constraints Zhi-Quan Luo, Jong-Shi Pang, Daniel Ralph, 1996-11-13 This book provides a solid foundation and an extensive study for an important class of constrained optimization problems known as Mathematical Programs with Equilibrium Constraints MPEC which are extensions of bilevel optimization problems The book begins with the description of many source problems arising from engineering and economics that are amenable to treatment by the MPEC methodology Error bounds and parametric analysis are the main tools to establish a theory of exact penalisation a set of MPEC constraint qualifications and the first order and second order optimality conditions The book also describes several iterative algorithms such as a penalty based interior point algorithm an implicit programming algorithm and a piecewise sequential quadratic programming algorithm for MPECs Results in the book are expected to have significant impacts in such disciplines as engineering design economics and game equilibria and transportation planning within all of which MPEC has a central role to play in the modelling of many practical problems

Mathematical Programs with Equilibrium Constraints (MPECs) in Process Systems Engineering Brian Baumrucker, 2009

Mathematical Programs with Equilibrium Constraints (MPECs) in Process Engineering Arvind Uppili Raghunathan, 2004 *Nonsmooth Approach to Optimization Problems with Equilibrium Constraints* Jiri Outrata, M. Kocvara, J. Zowe, 1998-07-31 This book presents an in depth study and a solution technique for an important class of optimization problems This class is characterized by special constraints parameter dependent convex programs variational inequalities or complementarity problems All these so called equilibrium constraints are mostly treated in a convenient form of generalized equations The book begins with a chapter on auxiliary results followed by a description of the main numerical tools a bundle method of nonsmooth optimization and a nonsmooth variant of Newton s method Following this stability and sensitivity theory for generalized equations is presented based on the concept of strong regularity This enables one to apply the generalized differential calculus for Lipschitz maps to derive optimality conditions and to arrive at a solution method A large part of the book focuses on applications coming from continuum mechanics and mathematical economy A series of nonacademic problems is introduced and analyzed in detail Each problem is accompanied with examples that show the efficiency of the solution method This book is addressed to applied mathematicians and engineers working in continuum mechanics operations research and economic modelling Students interested in optimization will also find the book useful

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Optimality Conditions for Mathematical Programs with Equilibrium Constraints

Michael L. Flegel, Christian Kanzow, 2002

Exact Penalization of Mathematical Programs with Equilibrium Constraints

Stefan Scholtes, Michael Stöhr, 1997 A Smoothing Penalty Method for Mathematical Programs with Equilibrium Constraints Jiaping Zhu, Juan Juan Ye, Wu-Sheng Lu, 2005 A New Relaxation Scheme for Mathematical Programs with Equilibrium Constraints Sonja Veelken, 2009 **On M-stationary Points for Mathematical Programs with Equilibrium Constraints** Michael L. Flegel, Christian Kanzow, 2004 **Constraint Qualifications and Stationarity Concepts for Mathematical Programs with Equilibrium Constraints** Michael L. Flegel, 2005 Modeling Mathematical Programs with Equilibrium Constraints in Pyomo, 2015 We describe new capabilities for modeling MPEC problems within the Pyomo modeling software. These capabilities include new modeling components that represent complementarity conditions, modeling transformations for re-expressing models with complementarity conditions in other forms, and meta solvers that apply transformations and numeric optimization solvers to optimize MPEC problems. We illustrate the breadth of Pyomo's modeling capabilities for MPEC problems and we describe how Pyomo's meta solvers can perform local and global optimization of MPEC problems.

On the Guignard Constraint Qualification for Mathematical Programs with Equilibrium Constraints Michael L. Flegel, Christian Kanzow, 2002 Exact Penalization and Stationarity Conditions of Mathematical Programs with Equilibrium Constraints, 1993 **Generalized Nash Equilibrium Problems, Bilevel Programming and MPEC** Didier Aussel, C.S. Lalitha, 2018-04-03 The book discusses three classes of problems: the generalized Nash equilibrium problems, the bilevel problems, and the mathematical programming with equilibrium constraints (MPEC). These problems interact through their mathematical analysis as well as their applications. The primary aim of the book is to present the modern tool of variational analysis and optimization which are used to analyze these three classes of problems. All contributing authors are respected academicians, scientists, and researchers from around the globe. These contributions are based on the lectures delivered by experts at CIMPA School held at the University of Delhi, India, from 25 November to 6 December 2013, and peer reviewed by international experts. The book contains five chapters. Chapter 1 deals with nonsmooth nonconvex bilevel optimization problems whose feasible set is described by using the graph of the solution set mapping of a parametric optimization problem. Chapter 2 describes a constraint qualification to MPECs considered as an application of the calmness concept of multifunctions and is used to derive M-stationarity conditions for MPEC. Chapter 3 discusses the first and second order optimality conditions derived for a special case of a bilevel optimization problem in which the constraint set of the lower level problem is described as a general compact convex set. Chapter 4 concentrates the results of the modelization and analysis of deregulated electricity markets with a focus on auctions and mechanism design. Chapter 5 focuses on optimization approaches called reflection methods for protein conformation determination within the framework of matrix completion. The last chapter, Chap 6, deals with the single valuedness of quasimonotone maps by using the concept of single directionality with a special focus on the case of the normal operator of lower semi-continuous quasiconvex functions.

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