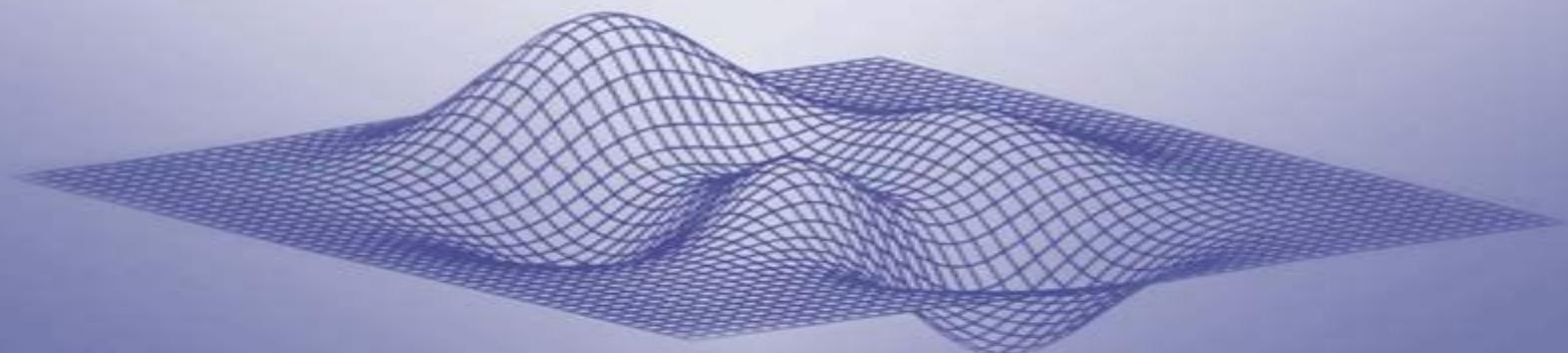


NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

Multivalued Analysis and Nonlinear Programming Problems with Perturbations

Bernd Luderer, Leonid Minchenko and Tatyana Satsura



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Problems With Perturbations

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Multivalued Analysis and Nonlinear Programming Problems with Perturbations Bernd Luderer, Leonid Minchenko, Tatyana Satsura, 2002-12-31 The book presents a treatment of topological and differential properties of multivalued mappings and marginal functions. In addition, applications to sensitivity analysis of nonlinear programming problems under perturbations are studied. Properties of marginal functions associated with optimization problems are analyzed under quite general constraints defined by means of multivalued mappings. A unified approach to directional differentiability of functions and multifunctions forms the base of the volume. Nonlinear programming problems involving quasidifferentiable functions are considered as well. A significant part of the results are based on theories and concepts of two former Soviet Union researchers Demyanov and Rubinov and have never been published in English before. It contains all the necessary information from multivalued analysis and does not require special knowledge but assumes basic knowledge of calculus at an undergraduate level.

Perturbation Analysis of Optimization Problems J. Frederic Bonnans, Alexander Shapiro, 2013-11-22 The main subject of this book is perturbation analysis of continuous optimization problems. In the last two decades considerable progress has been made in that area and it seems that it is time now to present a synthetic view of many important results that apply to various classes of problems. The model problem that is considered throughout the book is of the form $P: \text{Min } x \text{ subject to } G(x) \in K$ where $x \in X$ and Y are Banach spaces, K is a closed convex subset of Y and $X \subseteq \mathbb{R}^n$ and $G: X \rightarrow 2^Y$ are called the objective function and the constraint mapping respectively. We also consider a parameterized version P of the above problem where the objective function $x \mapsto u(x)$ and the constraint mapping $G(x, u)$ are parameterized by a vector u varying in a Banach space U . Our aim is to study continuity and differentiability properties of the optimal value $v(u)$ and the set $S(u)$ of optimal solutions of P viewed as functions of the parameter vector u .

Nonsmooth Analysis Winfried Schirotzek, 2007-06-11 This book treats various concepts of generalized derivatives and subdifferentials in normed spaces, their geometric counterparts and their application to optimization problems. It starts with the subdifferential of convex analysis and passes to corresponding concepts for locally Lipschitz continuous functions and then presents subdifferentials for general lower semicontinuous functions. All basic tools are presented where they are needed. This concerns separation theorems, variational and extremal principles as well as relevant parts of multifunction theory. Each chapter ends with bibliographic notes and exercises.

Mathematical Programming with Data Perturbations Anthony V. Fiacco, 1997-09-19 Presents research contributions and tutorial expositions on current methodologies for sensitivity, stability and approximation analyses of mathematical programming and related problem structures involving parameters. The text features up to date findings on important topics covering such areas as the effect of perturbations on the performance of algorithms, approximation techniques for optimal control problems and global error bounds for convex inequalities.

Mathematical Reviews, 2004 **Perturbation Theory in Mathematical Programming and Its Applications** Evgenij

S. Levitin,1994-09-06 Presents the author's research of local parametric optimization in the finite dimensional case This book provides a clear and complete formulation of the main perturbation theory problems for finite dimensional optimization as well as new mathematical methods to analyze these problems Using a unified approach the author has developed a general perturbation theory for finite dimensional extremum problems Within the framework of this theory methods for studying perturbed problems in zero first and second order approximations have been developed

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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

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Well-Posed Optimization Problems Asen L. Dontchev,Tullio Zolezzi,1993-06-14 This

book presents in a unified way the mathematical theory of well posedness in optimization The basic concepts of well posedness and the links among them are studied in particular Hadamard and Tykhonov well posedness Abstract optimization problems as well as applications to optimal control calculus of variations and mathematical programming are considered

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