Lecture Notes in Economics and Mathematical Systems

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Roland Durier Christian Michelot (Eds.)

Recent Developments in Optimization

Seventh French-German Conference on Optimization



A. G. Kungolos, C. A. Brebbia, E(lias Beriatos

Recent Developments in Optimization ,1995 Recent Developments in Optimization Roland Durier, Christian Michelot, 2012-12-06 The main objective of this volume is to provide a presentation and discussion of recent developments in optimization and related fields Equal emphasis is given to theoretical and practical studies All the papers in this volume contain original results except two of them which are survey contributions They deal with a wide range of topics such as optimization and variational inequalities sensitivity and stability analysis control theory convex and nonsmooth analysis and numerical methods Anwendungen der stochastischen Optimierung im Stromhandel und Gastransport Markus Nonlinear Programming and Variational Inequality Problems Michael Patriksson, 2013-06-29 Westphalen, 2004 Since I started working in the area of nonlinear programming and later on variational inequality problems I have frequently been surprised to find that many algorithms however scattered in numerous journals monographs and books and described rather differently are closely related to each other This book is meant to help the reader understand and relate algorithms to each other in some intuitive fashion and represents in this respect a consolidation of the field The framework of algorithms presented in this book is called Cost Approxi mation The preface of the Ph D thesis Pat93d explains the background to the work that lead to the thesis and ultimately to this book It describes for a given formulation of a variational inequality or nonlinear programming problem an algorithm by means of approximating mappings and problems a principle for the update of the iteration points and a merit function which guides and monitors the convergence of the algorithm One purpose of this book is to offer this framework as an intuitively appeal ing tool for describing an algorithm One of the advantages of the framework or any reasonable framework for that matter is that two algorithms may be easily related and compared through its use This framework is particular in that it covers a vast number of methods while still being fairly detailed the level of abstraction is in fact the same as that of the original problem statement Constructive, Experimental, and Nonlinear Analysis Michel A. Théra, 2000 Presents 20 papers on different aspects of modern analysis including analytic and computational number theory symbolic and numerical computation theoretical and computational optimization and recent development in non smooth and functional analysis with applications to control theory Applications in algorithmic number theory and tomography are also discussed Many of the papers originated at a September 1999 workshop held at the University of Limoges Among the topics are vector valued perturbed minimization principles rotundity related to Lipschitz separation continued fractions comparison algorithms and fine structure constants and codirectional compactness metric Equilibrium regularity and subdifferential calculus No index Annotation copyrighted by Book News Inc Portland OR <u>Problems and Variational Models</u> P. Daniele, F. Giannessi, A. Maugeri, 2013-12-01 The volume devoted to variational analysis and its applications collects selected and refereed contributions which provide an outline of the field The meeting of the title Equilibrium Problems and Variational Models which was held in Erice Sicily in the period June 23 July 2 2000 was the

occasion of the presentation of some of these papers other results are a consequence of a fruitful and constructive atmosphere created during the meeting New results which enlarge the field of application of variational analysis are presented in the book they deal with the vectorial analysis time dependent variational analysis exact penalization high order deriva tives geometric aspects distance functions and log quadratic proximal methodology. The new theoretical results allow one to improve in a remarkable way the study of significant problems arising from the applied sciences as continuum model of transportation unilateral problems multicriteria spatial price models network equilibrium problems and many others As noted in the previous book Equilibrium Problems Nonsmooth Optimization and Variational Inequality Models edited by F Giannessi A Maugeri and P M Pardalos Kluwer Academic Publishers Vol 58 2001 the progress obtained by variational analysis has permitted to han dle problems whose equilibrium conditions are not obtained by the mini mization of a functional These problems obey a more realistic equilibrium condition expressed by a generalized orthogonality complementarity con dition which enriches our knowledge of the equilibrium behaviour Also this volume presents important examples of this formulation 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 Forthcoming Books Rose Arny,1997 Verzeichnis lieferbarer Bücher ,1999 Pliska: Bŭlgarski Communications on Applied Nonlinear Analysis, 1999 Matematicheski Studii ,1987 Mathematical Reviews .2004

Bibliographie der Staats-und Wirtschaftswissenschaften ,1996 Constructive Nonsmooth Analysis and Related Topics Vladimir F. Demyanov, Panos M. Pardalos, Mikhail Batsyn, 2013-11-12 This volume contains a collection of papers based on lectures and presentations delivered at the International Conference on Constructive Nonsmooth Analysis CNSA held in St Petersburg Russia from June 18 23 2012 This conference was organized to mark the 50th anniversary of the birth of nonsmooth analysis and nondifferentiable optimization and was dedicated to J J Moreau and the late B N Pshenichnyi A M Rubinov and N Z Shor whose contributions to NSA and NDO remain invaluable The first four chapters of the book are devoted to the theory of nonsmooth analysis Chapters 5 8 contain new results in nonsmooth mechanics and calculus of variations Chapters 9 13 are related to nondifferentiable optimization and the volume concludes with four chapters containing interesting and important historical chapters including tributes to three giants of nonsmooth analysis convexity

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