Self-Regularity

A New Paradigm
for Primal-Dual
Interior-Point
Algorithms

**Jiming Peng, Cornelis Roos,
and Tamás Terlaky**

Self Regularity A New Paradigm For Primal Dual Interior Point Algorithms Princeton Series In Applied Mathematics

Antonio Marcos Duarte Júnior

Self Regularity A New Paradigm For Primal Dual Interior Point Algorithms Princeton Series In Applied Mathematics:

Self-Regularity Jiming Peng,Cornelis Roos,Tamás Terlaky,2009-01-10 Research on interior point methods IPMs has dominated the field of mathematical programming for the last two decades Two contrasting approaches in the analysis and implementation of IPMs are the so called small update and large update methods although until now there has been a notorious gap between the theory and practical performance of these two strategies This book comes close to bridging that gap presenting a new framework for the theory of primal dual IPMs based on the notion of the self regularity of a function The authors deal with linear optimization nonlinear complementarity problems semidefinite optimization and second order conic optimization problems The framework also covers large classes of linear complementarity problems and convex optimization The algorithm considered can be interpreted as a path following method or a potential reduction method Starting from a primal dual strictly feasible point the algorithm chooses a search direction defined by some Newton type system derived from the self regular proximity The iterate is then updated with the iterates staying in a certain neighborhood of the central path until an approximate solution to the problem is found By extensively exploring some intriguing properties of self regular functions the authors establish that the complexity of large update IPMs can come arbitrarily close to the best known iteration bounds of IPMs Researchers and postgraduate students in all areas of linear and nonlinear optimization will find this book an important and invaluable aid to their work *Algorithms and Discrete Applied Mathematics* Subrahmanyam Kalyanasundaram,Anil Maheshwari,2024-01-13 This book constitutes the refereed proceedings of the 10th International Conference on Algorithms and Discrete Applied Mathematics CALDAM 2024 held in Bhilai India during February 15 17 2024 The 22 full papers included in this book were carefully reviewed and selected from 57 submissions They were organized in topical sections as follows Algorithms and Complexity Computational Geometry Discrete Applied Mathematics Graph Algorithms Graph Theory Convex Optimization Stephen P. Boyd,Lieven Vandenberghe,2004-03-08 Convex optimization problems arise frequently in many different fields This book provides a comprehensive introduction to the subject and shows in detail how such problems can be solved numerically with great efficiency The book begins with the basic elements of convex sets and functions and then describes various classes of convex optimization problems Duality and approximation techniques are then covered as are statistical estimation techniques Various geometrical problems are then presented and there is detailed discussion of unconstrained and constrained minimization problems and interior point methods The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them It contains many worked examples and homework exercises and will appeal to students researchers and practitioners in fields such as engineering computer science mathematics statistics finance and economics

Convex Optimization Stephen Boyd,Lieven Vandenberghe,2004-03-08 Convex optimization problems arise frequently in

many different fields This book provides a comprehensive introduction to the subject and shows in detail how such problems can be solved numerically with great efficiency The book begins with the basic elements of convex sets and functions and then describes various classes of convex optimization problems Duality and approximation techniques are then covered as are statistical estimation techniques Various geometrical problems are then presented and there is detailed discussion of unconstrained and constrained minimization problems and interior point methods The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them It contains many worked examples and homework exercises and will appeal to students researchers and practitioners in fields such as engineering computer science mathematics statistics finance and economics **Intelligent Mathematics II: Applied Mathematics and Approximation Theory** George A. Anastassiou,Oktay Duman,2016-03-21 This special volume is a collection of outstanding more applied articles presented in AMAT 2015 held in Ankara May 28 31 2015 at TOBB Economics and Technology University The collection is suitable for Applied and Computational Mathematics and Engineering practitioners also for related graduate students and researchers Furthermore it will be a useful resource for all science and engineering libraries This book includes 29 self contained and well edited chapters that can be among others useful for seminars in applied and computational mathematics as well as in engineering **Robust Optimization** Aharon Ben-Tal,Laurent El Ghaoui,Arkadi Nemirovski,2009-08-10 Robust optimization is still a relatively new approach to optimization problems affected by uncertainty but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology Written by the principal developers of robust optimization and describing the main achievements of a decade of research this is the first book to provide a comprehensive and up to date account of the subject Robust optimization is designed to meet some major challenges associated with uncertainty affected optimization problems to operate under lack of full information on the nature of uncertainty to model the problem in a form that can be solved efficiently and to provide guarantees about the performance of the solution The book starts with a relatively simple treatment of uncertain linear programming proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints probabilistic approach It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic multistage problems The theory is supported by numerous examples and computational illustrations An essential book for anyone working on optimization and decision making under uncertainty Robust Optimization also makes an ideal graduate textbook on the subject **Modelling, Computation and Optimization in Information Systems and Management Sciences** Hoai An Le Thi,Tao Pham Dinh,Ngoc Thanh Nguyen,2015-05-04 This proceedings set contains 85 selected full papers presented at the 3rd International Conference on Modelling Computation and Optimization in Information Systems and Management Sciences MCO 2015 held on May 11 13 2015 at Lorraine University France The present part I of the 2 volume set includes articles

devoted to Combinatorial optimization and applications DC programming and DCA thirty years of Developments Dynamic Optimization Modelling and Optimization in financial engineering Multiobjective programming Numerical Optimization Spline Approximation and Optimization as well as Variational Principles and Applications **Advanced Model Predictive Control** Tao Zheng,2011-07-05 Model Predictive Control MPC refers to a class of control algorithms in which a dynamic process model is used to predict and optimize process performance From lower request of modeling accuracy and robustness to complicated process plants MPC has been widely accepted in many practical fields As the guide for researchers and engineers all over the world concerned with the latest developments of MPC the purpose of Advanced Model Predictive Control is to show the readers the recent achievements in this area The first part of this exciting book will help you comprehend the frontiers in theoretical research of MPC such as Fast MPC Nonlinear MPC Distributed MPC Multi Dimensional MPC and Fuzzy Neural MPC In the second part several excellent applications of MPC in modern industry are proposed and efficient commercial software for MPC is introduced Because of its special industrial origin we believe that MPC will remain energetic in the future **Applied Optimization** Ross Baldick,2009-01-18 The starting point in the formulation of any numerical problem is to take an intuitive idea about the problem in question and to translate it into precise mathematical language This book provides step by step descriptions of how to formulate numerical problems and develops techniques for solving them A number of engineering case studies motivate the development of efficient algorithms that involve in some cases transformation of the problem from its initial formulation into a more tractable form Five general problem classes are considered linear systems of equations non linear systems of equations unconstrained optimization equality constrained optimization and inequality constrained optimization The book contains many worked examples and homework exercises and is suitable for students of engineering or operations research taking courses in optimization Supplementary material including solutions lecture slides and appendices are available online at www cambridge org 9780521855648 *Mathematical Reviews* ,2003 *Nonlinear Optimization* Immanuel M. Bomze,Vladimir F. Demyanov,Roger Fletcher,Tamás Terlaky,2010-03-17 This volume collects the expanded notes of four series of lectures given on the occasion of the CIME course on Nonlinear Optimization held in Cetraro Italy from July 1 to 7 2007 The Nonlinear Optimization problem of main concern here is the problem n of determining a vector of decision variables x R that minimizes ma n mizes an objective function f R R when x is restricted to belong n to some feasible setF R usually described by a set of equality and n n m equality constraints F x R h x 0 h R R g x 0 n p g R R of course it is intended that at least one of the functions f h g is nonlinear Although the problem canbe stated in verysimpleterms its solution may result very di cult due to the analytical properties of the functions involved and or to the number n m p of variables and constraints On the other hand the problem has been recognized to be of main relevance in engineering economics and other applied sciences so that a great lot of e ort has been devoted to develop methods and algorithms able to solve the problem even in its more di cult and

large instances The lectures have been given by eminent scholars who contributed to a great extent to the development of Nonlinear Optimization theory methods and algorithms Namely they are Professor Immanuel M **International Journal of Applied Mathematics** ,2008 **Nieuw Archief Voor Wiskunde** ,2002 The British National Bibliography Arthur James Wells,2003 **Subject Guide to Books in Print** ,1991 *Alkalmazott matematikai lapok* ,2005 *A New Computational Approach for Primal-dual Interior Point Algorithms* Antonio Marcos Duarte Júnior,1994 **Interior Point Polynomial Algorithms in Convex Programming** Yurii Nesterov,Arkadii Nemirovskii,1987-01-01 Written for specialists working in optimization mathematical programming or control theory The general theory of path following and potential reduction interior point polynomial time methods interior point methods interior point methods for linear and quadratic programming polynomial time methods for nonlinear convex programming efficient computation methods for control problems and variational inequalities and acceleration of path following methods are covered In this book the authors describe the first unified theory of polynomial time interior point methods Their approach provides a simple and elegant framework in which all known polynomial time interior point methods can be explained and analyzed this approach yields polynomial time interior point methods for a wide variety of problems beyond the traditional linear and quadratic programs Target Directions for Primal-dual Interior-point Methods for Self-scaled Conic Programming Raphael A. Hauser,University of Cambridge. Department of Applied Mathematics and Theoretical Physics,1999 *Monotonicity of Primal-dual Interior-point Algorithms for Semidefinite Programming Problems* M. (Masakazu) Kojima,Tunçel, Levent,University of Waterloo. Department of Combinatorics and Optimization,University of Waterloo. Faculty of Mathematics,1998

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