

DE GRUYTER

Manfred Walk

THEORY OF DUALITY IN MATHEMATICAL PROGRAMMING

MATHEMATISCHE LEHRBÜCHER UND MONOGRAPHIEN /
ABTEILUNG 2. MATHEMATISCHE MONOGRAPHIEN

Theory Of Duality In Mathematical Programming

H. A. Eiselt, Carl-Louis Sandblom



Theory Of Duality In Mathematical Programming:

Theory of Duality in Mathematical Programming Manfred Walk,1989 **A New Approach to the Duality Theory of Mathematical Programming** Stuart Dreyfuss,M. Freimer,1961 A New Duality Theory for Mathematical Programming B. F. Svaiter,1994 A Unifying Framework for Duality Theory in Mathematical Programming J. Tind,L. A. Wolsey,1978

Approaches to the Theory of Optimization J. P. Ponstein,2004-06-03 A concise account which finds the optimal solution to mathematical problems arising in economics engineering the social and mathematical sciences Duality Theory in Mathematical Programming and Optimal Control Jiří Vladimír Outrata,Jiří Jarušek,1984 **Mathematical Systems Theory and Economics** Harold William Kuhn,G. P. Szegő,1969 *Nonlinear Optimization* H. A. Eiselt,Carl-Louis Sandblom,2019-11-09 This book provides a comprehensive introduction to nonlinear programming featuring a broad range of applications and solution methods in the field of continuous optimization It begins with a summary of classical results on unconstrained optimization followed by a wealth of applications from a diverse mix of fields e g location analysis traffic planning and water quality management to name but a few In turn the book presents a formal description of optimality conditions followed by an in depth discussion of the main solution techniques Each method is formally described and then fully solved using a numerical example *Graph Theory and Algorithms* N. Saito,T. Nishizeki,1981-05 Convexity and Optimization in Banach Spaces Viorel Barbu,Teodor Precupanu,2012-01-03 An updated and revised edition of the 1986 title Convexity and Optimization in Banach Spaces this book provides a self contained presentation of basic results of the theory of convex sets and functions in infinite dimensional spaces The main emphasis is on applications to convex optimization and convex optimal control problems in Banach spaces A distinctive feature is a strong emphasis on the connection between theory and application This edition has been updated to include new results pertaining to advanced concepts of subdifferential for convex functions and new duality results in convex programming The last chapter concerned with convex control problems has been rewritten and completed with new research concerning boundary control systems the dynamic programming equations in optimal control theory and periodic optimal control problems Finally the structure of the book has been modified to highlight the most recent progression in the field including fundamental results on the theory of infinite dimensional convex analysis and includes helpful bibliographical notes at the end of each chapter **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics,2004 **Introduction to the Mathematical Theory of Control Processes** Richard Bellman,1971 *Principles of Optimization Theory* C. R. Bector,Suresh Chandra,Jayasri Dutta,2005 An account of the fundamental principles of optimization theory blended in a judicious way with current research It helps the reader to probe into such advanced topics like Non smooth Optimization and Conjugate Duality

Quasiconvex Optimization and Location Theory J.A. dos Santos Gromicho,2013-12-01 grams of which the objective is given by the ratio of a convex by a positive over a convex domain concave function As observed by Sniedovich Ref 102 103

most of the properties of fractional programs could be found in other programs given that the objective function could be written as a particular composition of functions He called this new field C programming standing for composite concave programming In his seminal book on dynamic programming Ref 104 Sniedovich shows how the study of such compositions can help tackling non separable dynamic programs that otherwise would defeat solution Barros and Frenk Ref 9 developed a cutting plane algorithm capable of optimizing C programs More recently this algorithm has been used by Carrizosa and Plastria to solve a global optimization problem in facility location Ref 16 The distinction between global optimization problems Ref 54 and generalized convex problems can sometimes be hard to establish That is exactly the reason why so much effort has been placed into finding an exhaustive classification of the different weak forms of convexity establishing a new definition just to satisfy some desirable property in the most general way possible This book does not aim at all the subtleties of the different generalizations of convexity but concentrates on the most general of them all quasiconvex programming Chapter 5 shows clearly where the real difficulties appear

Exercises in Mathematical Economics and Econometrics, with Outlines of Theory John Ervine Spencer, Robert Charles Geary, 1974

Multicriteria Decision Making Tomas Gal, Theodor Stewart, Thomas Hanne, 2013-03-09 At a practical level mathematical programming under multiple objectives has emerged as a powerful tool to assist in the process of searching for decisions which best satisfy a multitude of conflicting objectives and there are a number of distinct methodologies for multicriteria decision making problems that exist These methodologies can be categorized in a variety of ways such as form of model e.g. linear non linear stochastic characteristics of the decision space e.g. finite or infinite or solution process e.g. prior specification of preferences or interactive Scientists from a variety of disciplines mathematics economics and psychology have contributed to the development of the field of Multicriteria Decision Making MCDM or Multicriteria Decision Analysis MCDA Multiattribute Decision Making MADM Multiobjective Decision Making MODM etc over the past 30 years helping to establish MCDM as an important part of management science MCDM has become a central component of studies in management science economics and industrial engineering in many universities worldwide Multicriteria Decision Making Advances in MCDM Models Algorithms Theory and Applications aims to bring together state of the art reviews and the most recent advances by leading experts on the fundamental theories methodologies and applications of MCDM This is aimed at graduate students and researchers in mathematics economics management and engineering as well as at practicing management scientists who wish to better understand the principles of this new and fast developing field

Optimization Theory and Its Application Lou Caccetta, 2001

Mathematical Programming and Control Theory B. D. Craven, 1978-10-12 In a mathematical programming problem an optimum maximum or minimum of a function is sought subject to constraints on the values of the variables In the quarter century since G B Dantzig introduced the simplex method for linear programming many real world problems have been modelled in mathematical programming terms Such problems often arise in economic planning such as

scheduling industrial production or transportation but various other problems such as the optimal control of an interplanetary rocket are of similar kind Often the problems involve nonlinear functions and so need methods more general than linear programming This book presents a unified theory of nonlinear mathematical programming The same methods and concepts apply equally to nonlinear programming problems with a finite number of variables and to optimal control problems with e g a continuous curve i e infinitely many variables The underlying ideas of vector space convex cone and separating hyperplane are the same whether the dimension is finite or infinite and infinite dimension makes very little difference to the proofs Duality theory the various nonlinear generalizations of the well known duality theorem of linear programming is found relevant also to optimal control and the PREFACE Pontryagin theory for optimal control also illuminates finite dimensional problems The theory is simplified and its applicability extended by using the geometric concept of convex cones in place of coordinate inequalities Handbook of Global Optimization R. Horst, Panos M.

Pardalos, 2013-12-11 Global optimization is concerned with the computation and characterization of global optima of nonlinear functions During the past three decades the field of global optimization has been growing at a rapid pace and the number of publications on all aspects of global optimization has been increasing steadily Many applications as well as new theoretical algorithmic and computational contributions have resulted The Handbook of Global Optimization is the first comprehensive book to cover recent developments in global optimization Each contribution in the Handbook is essentially expository in nature but scholarly in its treatment The chapters cover optimality conditions complexity results concave minimization DC programming general quadratic programming nonlinear complementarity minimax problems multiplicative programming Lipschitz optimization fractional programming network problems trajectory methods homotopy methods interval methods and stochastic approaches The Handbook of Global Optimization is addressed to researchers in mathematical programming as well as all scientists who use optimization methods to model and solve problems **U.S.**

Government Research & Development Reports ,1970

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