

Chicago Lectures in Mathematics

infinite- dimensional optimization and convexity

Ivar Ekeland
Thomas Turnbull

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Infinite Dimensional Optimization And Convexity

**Vitor Balestro, Horst Martini, Ralph
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Infinite Dimensional Optimization And Convexity:

Infinite-Dimensional Optimization and Convexity Ivar Ekeland, Thomas Turnbull, 1983-09-15 The caratheodory approach
Infinite dimensional optimization Duality theory *Infinite-Dimensional Optimization and Convexity* Ivar Ekeland, Thomas Turnbull, In this volume Ekeland and Turnbull are mainly concerned with existence theory They seek to determine whether when given an optimization problem consisting of minimizing a functional over some feasible set an optimal solution a minimizer may be found *Totally Convex Functions for Fixed Points Computation and Infinite Dimensional Optimization* Dan Butnariu, Alfredo N. Iusem, 2000 The main purpose of this book is to present in a unified approach several algorithms for fixed point computation convex feasibility and convex optimization in infinite dimensional Banach spaces and for problems involving eventually infinitely many constraints For instance methods like the simultaneous projection algorithm for feasibility the proximal point algorithm and the augmented Lagrangian algorithm are rigorously formulated and analyzed in this general setting and shown to be applicable to much wider classes of problems than previously known For this purpose a new basic concept total convexity is introduced Its properties are deeply explored and a comprehensive theory is presented bringing together previously unrelated ideas from Banach space geometry finite dimensional convex optimization and functional analysis For making a general approach possible the work aims to improve upon classical results like the Holder Minkowsky inequality of p *Totally Convex Functions for Fixed Points Computation and Infinite Dimensional Optimization* D. Butnariu, A.N. Iusem, 2012-10-14 The aim of this work is to present in a unified approach a series of results concerning totally convex functions on Banach spaces and their applications to building iterative algorithms for computing common fixed points of measurable families of operators and optimization methods in infinite dimensional settings The notion of totally convex function was first studied by Butnariu Censor and Reich 31 in the context of the space l_{∞} because of its usefulness for establishing convergence of a Bregman projection method for finding common points of infinite families of closed convex sets In this finite dimensional environment total convexity hardly differs from strict convexity In fact a function with closed domain in a finite dimensional Banach space is totally convex if and only if it is strictly convex The relevancy of total convexity as a strengthened form of strict convexity becomes apparent when the Banach space on which the function is defined is infinite dimensional In this case total convexity is a property stronger than strict convexity but weaker than locally uniform convexity see Section 1.3 below The study of totally convex functions in infinite dimensional Banach spaces was started in 33 where it was shown that they are useful tools for extrapolating properties commonly known to belong to operators satisfying demanding contractivity requirements to classes of operators which are not even mildly nonexpansive *Totally Convex Functions for Fixed Points Computation and Infinite Dimensional Optimization* D. Butnariu, A.N. Iusem, 2012-12-06 The aim of this work is to present in a unified approach a series of results concerning totally convex functions on Banach spaces and their applications to building iterative algorithms for computing common fixed points of measurable families of operators and optimization methods in infinite dimensional settings

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Infinite Dimensional Analysis Charalambos D. Aliprantis, Kim C. Border, 2007-05-02 This monograph presents a study of modern functional analysis It is intended for the student or researcher who could benefit from functional analytic methods but does not have an extensive background and does not plan to make a career as a functional analyst

Elementary Convexity with Optimization Vivek S. Borkar, K. S. Mallikarjuna Rao, 2023-06-26 This book develops the concepts of fundamental convex analysis and optimization by using advanced calculus and real analysis Brief accounts of advanced calculus and real analysis are included within the book The emphasis is on building a geometric intuition for the subject which is aided further by supporting figures Two distinguishing features of this book are the use of elementary alternative proofs of many results and an eclectic collection of useful concepts from optimization and convexity often needed by researchers in optimization game theory control theory and mathematical economics A full chapter on optimization algorithms gives an overview of the field touching upon many current themes The book is useful to advanced undergraduate and graduate students as well as researchers in the fields mentioned above and in various engineering disciplines

Convexity and Optimization in Banach Spaces Viorel Barbu, Teodor Precupanu, 2013-01-02 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

Generalized Convexity and Fractional Programming with Economic Applications Alberto Cambini, Erio Castagnoli, Laura Martein, Piera Mazzoleni, Siegfried Schaible, 2012-12-06 Generalizations of convex functions have been used in a variety of fields such as economics business administration engineering statistics and applied sciences In 1949 de Finetti introduced one of the fundamental of generalized convex functions characterized by convex level sets which are now known as quasiconvex functions Since then numerous types of generalized convex functions have been defined in accordance with the need of particular applications In each case such functions preserve some of the valuable properties of a convex function In addition to generalized convex functions this volume deals with fractional programs These are constrained optimization problems which in the objective function involve one or several ratios Such functions are often generalized convex Fractional programs arise in management science economics and numerical mathematics for example In order to promote the circulation and development of research in this field an international workshop on Generalized Concavity Fractional Programming and Economic Applications was held at the University of Pisa Italy May 30 June 1 1988 Following conferences on similar topics in Vancouver Canada in 1980 and in Canton USA in 1986 it was the first such conference organized in Europe It brought together 70 scientists from 11 countries Organizers were Professor A Cambini University of Pisa Professor E Castagnoli Bocconi University Milano Professor L Martein University of Pisa Professor P Mazzoleni University of Verona and Professor S Schaible University of California Riverside

A Course in Convexity Alexander Barvinok, 2025-05-06 Convexity is a simple idea that manifests itself in a surprising variety of places This fertile field has an immensely rich structure and numerous applications Barvinok demonstrates that simplicity intuitive appeal and the universality of applications make teaching and learning convexity a gratifying experience The book will benefit both teacher and student It is easy to understand entertaining to the reader and includes many exercises that vary in degree of difficulty Overall the author demonstrates the power of a few simple unifying principles in a variety of pure and applied problems The prerequisites are minimal amounts of linear algebra analysis and elementary topology plus basic computational skills Portions of the book could be used by advanced undergraduates As a whole it is designed for graduate students interested in mathematical methods computer science electrical engineering and operations research The book will also be of interest to research mathematicians who will find some results that are recent some that are new and many known results that are discussed from a new perspective

Convex Analysis In General Vector Spaces C Zălinescu, 2002-07-30 The primary aim of this book is to present the conjugate and subdifferential calculus using the method of perturbation functions in order to obtain the most general results in this field The secondary aim is to provide important applications of this calculus and of the properties of convex functions Such applications are the study of well conditioned convex functions uniformly convex and uniformly smooth convex functions best approximation problems characterizations of convexity the study of the sets of weak sharp minima well

behaved functions and the existence of global error bounds for convex inequalities as well as the study of monotone multifunctions by using convex functions **Even Convexity and Optimization** María D. Fajardo, Miguel A.

Goberna, Margarita M.L. Rodríguez, José Vicente-Pérez, 2020-10-27 This tutorial is the first comprehensive introduction to possibly infinite linear systems containing strict inequalities and evenly convex sets The book introduces their application to convex optimization Particular attention is paid to evenly convex polyhedra and finite linear systems containing strict inequalities The book also analyzes evenly convex and quasiconvex functions from a conjugacy and duality perspective It discusses the applications of these functions in economics Written in an expository style the main concepts and basic results are illustrated with suitable examples and figures *Nonlinear Control Systems Design 1995* A.J. Krener, D.Q.

Mayne, 2016-01-22 The series of IFAC Symposia on Nonlinear Control Systems provides the ideal forum for leading researchers and practitioners who work in the field to discuss and evaluate the latest research and developments This publication contains the papers presented at the 3rd IFAC Symposium in the series which was held in Tahoe City California USA Convexity from the Geometric Point of View Vitor Balestro, Horst Martini, Ralph Teixeira, 2024-07-14 This text gives a comprehensive introduction to the common core of convex geometry Basic concepts and tools which are present in all branches of that field are presented with a highly didactic approach Mainly directed to graduate and advanced undergraduates the book is self contained in such a way that it can be read by anyone who has standard undergraduate knowledge of analysis and of linear algebra Additionally it can be used as a single reference for a complete introduction to convex geometry and the content coverage is sufficiently broad that the reader may gain a glimpse of the entire breadth of the field and various subfields The book is suitable as a primary text for courses in convex geometry and also in discrete geometry including polytopes It is also appropriate for survey type courses in Banach space theory convex analysis differential geometry and applications of measure theory Solutions to all exercises are available to instructors who adopt the text for coursework Most chapters use the same structure with the first part presenting theory and the next containing a healthy range of exercises Some of the exercises may even be considered as short introductions to ideas which are not covered in the theory portion Each chapter has a notes section offering a rich narrative to accompany the theory illuminating the development of ideas and providing overviews to the literature concerning the covered topics In most cases these notes bring the reader to the research front The text includes many figures that illustrate concepts and some parts of the proofs enabling the reader to have a better understanding of the geometric meaning of the ideas An appendix containing basic and geometric measure theory collects useful information for convex geometers *The Integration of Process Design and Control* Panos Seferlis, Michael C. Georgiadis, 2004-05-06 Traditionally process design and control system design are performed sequentially It is only recently displayed that a simultaneous approach to the design and control leads to significant economic benefits and improved dynamic performance during plant operation Extensive research in issues such

as interactions of design and control analysis and design of plant wide control systems integrated methods for design and control has resulted in impressive advances and significant new technologies that have enriched the variety of instruments available for the design engineer in her endeavour to design and operate new processes The field of integrated process design and control has reached a maturity level that mingles the best from process knowledge and understanding and control theory on one side with the best from numerical analysis and optimisation on the other Direct implementation of integrated methods should soon become the mainstream design procedure Within this context The Integration of Process Design and Control bringing together the developments in a variety of topics related to the integrated design and control will be a real asset for design engineers practitioners and researchers Although the individual chapters reach a depth of analysis close to the frontier of current research status the structure of the book and the autonomous nature of the chapters make the book suitable for a newcomer in the area The book comprises four distinct parts Part A Process characterization and controllability analysis Part B Integrated process design and control Methods Part C Plant wide interactions of design and control Part D Integrated process design and control Extensions By the end of the book the reader will have developed a commanding comprehension of the main aspects of integrated design and control the ability to critically assess the key characteristics and elements related to the interactions between design and control and the capacity to implement the new technology in practice This book brings together the latest developments in a variety of topics related to integrated design and control It is a valuable asset for design engineers practitioners and researchers The structure of the book and the nature of its chapters also make it suitable for a newcomer to the field

Lagrange Multiplier Approach to Variational Problems and Applications Kazufumi Ito, Karl Kunisch, 2008-11-06 Analyses Lagrange multiplier theory and demonstrates its impact on the development of numerical algorithms for variational problems in function spaces

Convex Functions, Monotone Operators and Differentiability Robert R. Phelps, 2013-12-11 These notes start with an introduction to the differentiability of convex functions on Banach spaces leading to the study of Asplund spaces and their intriguing relationship to monotone operators and more general set valued maps and Banach spaces with the Radon Nikodym property While much of this is classical some of it is presented using streamlined proofs which were not available until recently Considerable attention is paid to contemporary results on variational principles and perturbed optimization in Banach spaces exhibiting their close connections with Asplund spaces An introductory course in functional analysis is adequate background for reading these notes which can serve as the basis for a seminar of a one term graduate course There are numerous exercises many of which form an integral part of the exposition

Variational Analysis and Applications Franco Giannesi, Antonino Maugeri, 2007-03-06 This Volume contains the refereed papers presented at the 38th Conference of the School of Mathematics G Stampacchia of the E Majorana Centre for Scientific Culture of Erice Sicily held in Memory of G Stampacchia and J L Lions in the period June 20 July 2003 The presence of participants from Countries has greatly contributed to the

success of the meeting The School of Mathematics was dedicated to Stampacchia not only for his great mathematical achievements but also because He founded it The core of the Conference has been the various features of the Variational Analysis and their motivations and applications to concrete problems Variational Analysis encompasses a large area of modern Mathematics such as the classical Calculus of Variations the theories of perturbation approximation subgradient subderivates set convergence and Variational Inequalities and all these topics have been deeply and intensely dealt during the Conference In particular Variational Inequalities which have been initiated by Stampacchia inspired by Signorini Problem and the related work of G Fichera have offered a very great possibility of applications to several fundamental problems of Mathematical Physics Engineering Statistics and Economics The pioneer work of Stampacchia and Lions can be considered as the basic kernel around which Variational Analysis is going to be outlined and constructed The Conference has dealt with both finite and infinite dimensional analysis showing that to carry on these two aspects disjointly is unsuitable for both

Convex Analysis and Beyond Boris S. Mordukhovich, Nguyen Mau Nam, 2022-04-24 This book presents a unified theory of convex functions sets and set valued mappings in topological vector spaces with its specifications to locally convex Banach and finite dimensional settings These developments and expositions are based on the powerful geometric approach of variational analysis which resides on set extremality with its characterizations and specifications in the presence of convexity Using this approach the text consolidates the device of fundamental facts of generalized differential calculus to obtain novel results for convex sets functions and set valued mappings in finite and infinite dimensions It also explores topics beyond convexity using the fundamental machinery of convex analysis to develop nonconvex generalized differentiation and its applications The text utilizes an adaptable framework designed with researchers as well as multiple levels of students in mind It includes many exercises and figures suited to graduate classes in mathematical sciences that are also accessible to advanced students in economics engineering and other applications In addition it includes chapters on convex analysis and optimization in finite dimensional spaces that will be useful to upper undergraduate students whereas the work as a whole provides an ample resource to mathematicians and applied scientists particularly experts in convex and variational analysis optimization and their applications Handbook of Generalized Convexity and Generalized Monotonicity Nicolas

Hadjisavvas, Sándor Komlósi, Siegfried S. Schaible, 2006-01-16 Studies in generalized convexity and generalized monotonicity have significantly increased during the last two decades Researchers with very diverse backgrounds such as mathematical programming optimization theory convex analysis nonlinear analysis nonsmooth analysis linear algebra probability theory variational inequalities game theory economic theory engineering management science equilibrium analysis for example are attracted to this fast growing field of study Such enormous research activity is partially due to the discovery of a rich elegant and deep theory which provides a basis for interesting existing and potential applications in different disciplines The handbook offers an advanced and broad overview of the current state of the field It contains fourteen chapters written by the

leading experts on the respective subject eight on generalized convexity and the remaining six on generalized monotonicity

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