Convexity And Optimization In Finite Dimensions I Grundlehren Der Mathematischen Wissenschaften Band 163

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2 Convex Optimization with Sparsity-Inducing Norms 2 Convex Optimization ... Uncertainty is also implicitly present in pristine data, insofar as a finite sample empirical distribution, or function ...

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In particular, it is of great interest to determine whether the region satisfied by the given constraints is convex, unbounded ... Another example is semi-infinite optimization problems ...

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Chaithanya Bandi.
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Dantzig's development of linear programming into one of the most applicable optimization techniques has spread interest in the algebra of linear inequalities, the geometry of polyhedra, the topology of convex sets, and the analysis of convex functions. It is the goal of this volume to provide a synopsis of these topics, and thereby the theoretical back ground for the arithmetic of convex optimization to be treated in a sub sequent volume. The exposition of each chapter is essentially independent, and attempts to reflect a specific style of mathematical reasoning. The emphasis lies on linear and convex duality theory, as initiated by Gale, Kuhn and Tucker, Fenchel, and v. Neumann, because it represents the theoretical development whose impact on modern optimi zation techniques has been the most pronounced. Chapters 5 and 6 are devoted to two characteristic aspects of duality theory: conjugate functions or polarity on the one hand, and saddle points on the other. The Farkas lemma on linear inequalities and its generalizations, Motzkin's description of polyhedra, Minkowski's supporting plane theorem are indispensable elementary tools which are contained in chapters 1, 2 and 3, respectively. The treatment of extremal properties of polyhedra as well as of general convex sets is based on the far reaching work of Klee. Chapter 2 terminates with a description of Gale diagrams, a recently developed successful technique for exploring polyhedral structures.

A comprehensive introduction to convexity and optimization inRn This book presents the mathematics of finite dimensionalconstrained optimization problems. It provides a basis for thefurther mathematical study of convexity, of more generaloptimization problems, and of numerical algorithms for the solutionof finite dimensional optimization problems. For readers who do nothave the requisite background in real analysis, the author providesa chapter covering this material. The text features abundantexercises and problems designed to lead the reader to a fundamentalunderstanding of the material. Convexity and Optimization in Rn provides detailed discussionof: * Requisite topics in real analysis * Convex sets * Convex functions * Optimization problems * Convex programming and duality * The simplex method A detailed bibliography is included for further study and an indexoffers quick reference. Suitable as a text for both graduate andundergraduate students in mathematics and engineering, thisaccessible text is written from extensively class-tested notes.

A comprehensive introduction to the tools, techniques and applications of convex optimization.

Optimality Conditions in Convex Optimization explores an important and central issue in the field of convex optimization: optimality conditions. It brings together the most important and recent results in this area that have been scattered in the literature—notably in the area of convex analysis—essential in developing many of the important results in this book, and not usually found in conventional texts. Unlike other books on convex optimization, which usually discuss algorithms along with some basic theory, the sole focus of this book is on fundamental and advanced convex optimization theory. Although many results presented in the book can also be proved in infinite dimensions, the authors focus on finite dimensions to allow for much deeper results and a better understanding of the structures involved in a convex optimization problem. They address semi-infinite optimization problems; approximate solution concepts of convex optimization problems; and some classes of non-convex problems which can be studied using the tools of convex analysis. They include examples wherever needed, provide details of major results, and discuss proofs of the main results.

This book discusses convex analysis, the basic underlying structure of argumentation in economic theory. Convex analysis is also common to the optimization of problems encountered in many applications. The text is aimed at senior undergraduate students, graduate students, and specialists of mathematical programming who are undertaking research into applied mathematics and economics. The text consists of a systematic development in eight chapters, and contains exercises. The book is appropriate as a class text or for self-study.

A comprehensive introduction to convexity and optimization in Rn This book presents the mathematics of finite dimensional constrained optimization problems. It provides a basis for the further mathematical study of convexity, of more general optimization problems, and of numerical algorithms for the solution of finite dimensional optimization problems. For readers who do not have the requisite background in real analysis, the author provides a chapter covering this material. The text features abundant exercises and problems designed to lead the reader to a fundamental understanding of the material. Convexity and Optimization in Rn provides detailed discussion of: * Requisite topics in real analysis * Convex sets * Convex functions * Optimization problems * Convex programming and duality * The simplex method A detailed bibliography is included for further study and an index offers quick reference. Suitable as a text for both graduate and undergraduate students in mathematics and engineering, this accessible text is written from extensively class-tested notes.