

Introduction to Minimax

Dem'ianov, V.F.

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Introduction To Minimax V N Malozemov

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Introduction to Optimization and Hadamard Semidifferential Calculus, Second Edition Michel C. Delfour, 2019-12-19 This second edition provides an enhanced exposition of the long overlooked Hadamard semidifferential calculus first introduced in the 1920s by mathematicians Jacques Hadamard and Maurice Ren Fr chet Hadamard semidifferential calculus is possibly the largest family of nondifferentiable functions that retains all the features of classical differential calculus including the chain rule making it a natural framework for initiating a large audience of undergraduates and non mathematicians into the world of nondifferentiable optimization Introduction to Optimization and Hadamard Semidifferential Calculus Second Edition builds upon its prior edition s foundations in Hadamard semidifferential calculus showcasing new material linked to convex analysis and nonsmooth optimization It presents a modern treatment of optimization and Hadamard semidifferential calculus while remaining at a level that is accessible to undergraduate students and challenges students with exercises related to problems in such fields as engineering mechanics medicine physics and economics Answers are supplied in Appendix B Students of mathematics physics engineering economics and other disciplines that demand a basic knowledge of mathematical analysis and linear algebra will find this a fitting primary or companion resource for their studies This textbook has been designed and tested for a one term course at the undergraduate level In its full version it is appropriate for a first year graduate course and as a reference

Minimax and Applications Ding-Zhu Du, Panos M. Pardalos, 2013-12-01 Techniques and principles of minimax theory play a key role in many areas of research including game theory optimization and computational complexity In general a minimax problem can be formulated as $\min \max_{y \in Y} f(x, y)$ where $f(x, y)$ is a function defined on the product of X and Y spaces There are two basic issues regarding minimax problems The first issue concerns the establishment of sufficient and necessary conditions for equality $\min \max_{y \in Y} f(x, y) = \max_{y \in Y} \min_{x \in X} f(x, y)$ The classical minimax theorem of von Neumann is a result of this type Duality theory in linear and convex quadratic programming interprets minimax theory in a different way The second issue concerns the establishment of sufficient and necessary conditions for values of the variables x and y that achieve the global minimax function value $f(x, y) = \min \max_{y \in Y} f(x, y)$ There are two developments in minimax theory that we would like to mention

Algorithms for Worst-Case Design and Applications to Risk Management Berç Rustem, Melendres Howe, 2009-02-09 Recognizing that robust decision making is vital in risk management this book provides concepts and algorithms for

computing the best decision in view of the worst case scenario The main tool used is minimax which ensures robust policies with guaranteed optimal performance that will improve further if the worst case is not realized The applications considered are drawn from finance but the design and algorithms presented are equally applicable to problems of economic policy engineering design and other areas of decision making Critically worst case design addresses not only Armageddon type uncertainty Indeed the determination of the worst case becomes nontrivial when faced with numerous possibly infinite and reasonably likely rival scenarios Optimality does not depend on any single scenario but on all the scenarios under consideration Worst case optimal decisions provide guaranteed optimal performance for systems operating within the specified scenario range indicating the uncertainty The noninferiority of minimax solutions which also offer the possibility of multiple maxima ensures this optimality Worst case design is not intended to necessarily replace expected value optimization when the underlying uncertainty is stochastic However wise decision making requires the justification of policies based on expected value optimization in view of the worst case scenario Conversely the cost of the assured performance provided by robust worst case decision making needs to be evaluated relative to optimal expected values Written for postgraduate students and researchers engaged in optimization engineering design economics and finance this book will also be invaluable to practitioners in risk management

The Rational Spirit in Modern Continuum Mechanics Chi-Sing Man, Roger L.

Fosdick, 2006-01-19 Through his voluminous and influential writings editorial activities organizational leadership intellectual acumen and strong sense of history Clifford Brose Truesdell III 1919-2000 was the main architect for the renaissance of rational continuum mechanics since the middle of the twentieth century The present collection of 42 essays and research papers pays tribute to this man of mathematics science and natural philosophy as well as to his legacy The first five essays by B D Coleman E Giusti W Noll J Serrin and D Speiser were texts of addresses given by their authors at the Meeting in memory of Clifford Truesdell which was held in Pisa in November 2000 In these essays the reader will find personal reminiscences of Clifford Truesdell the man and of some of his activities as scientist author editor historian of exact sciences and principal founding member of the Society for Natural Philosophy The bulk of the collection comprises 37 research papers which bear witness to the Truesdellian legacy These papers cover a wide range of topics what ties them together is the rational spirit Clifford Truesdell in his address upon receipt of a Birkhoff Prize in 1978 put the essence of modern continuum mechanics succinctly as conceptual analysis analysis not in the sense of the technical term but in the root meaning logical criticism dissection and creative scrutiny

Nondifferentiable Optimization: Motivations and Applications Vladimir F.

Demyanov, Diethard Pallaschke, 2013-06-29 The International Institute for Applied Systems Analysis IIASA in Laxenburg Austria has been involved in research on nondifferentiable optimization since 1976 IIASA based East West cooperation in this field has been very productive leading to many important theoretical algorithmic and applied results Nondifferentiable optimization has now become a recognized and rapidly developing branch of mathematical programming To continue this tradition

and to review recent developments in this field IIASA held a Workshop on Nondifferentiable Optimization in Sopron Hungary in September 1964 The aims of the Workshop were 1 To discuss the state of the art of nondifferentiable optimization NDO its origins and motivation 2 To compare various algorithms 3 To evaluate existing mathematical approaches their applications and potential 4 To extend and deepen industrial and other applications of NDO The following topics were considered in separate sessions General motivation for research in NDO nondifferentiability in applied problems nondifferentiable mathematical models Numerical methods for solving nondifferentiable optimization problems numerical experiments comparisons and software Nondifferentiable analysis various generalizations of the concept of subdifferentials Industrial and other applications This volume contains selected papers presented at the Workshop It is divided into four sections based on the above topics I Concepts in Nonsmooth Analysis II Multicriteria Optimization and Control Theory III Algorithms and Optimization Methods IV Stochastic Programming and Applications We would like to thank the International Institute for Applied Systems Analysis particularly Prof V Kaftanov and Prof A B Kurzhanski for their support in organizing this meeting

Nonlinear Programming and Variational Inequality Problems Michael Patriksson, 2013-06-29 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 Approximation The preface of the Ph D thesis Pat93d explains the background to the work that led 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 appealing 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

Mathematical Programming The State of the Art A. Bachem, M. Grötschel, B. Korte, 2012-12-06 In the late forties Mathematical Programming became a scientific discipline in its own right Since then it has experienced a tremendous growth Beginning with economic and military applications it is now among the most important fields of applied mathematics with extensive use in engineering natural sciences economics and biological sciences The lively activity in this area is demonstrated by the fact that as early as 1949 the first Symposium on Mathematical Programming took place in Chicago Since then mathematical programmers from all over the world have gathered at the international symposia of the Mathematical Programming Society roughly every three years to present their recent

research to exchange ideas with their colleagues and to learn about the latest developments in their own and related fields In 1982 the XI International Symposium on Mathematical Programming was held at the University of Bonn W Germany from August 23 to 27 It was organized by the Institut für Ökonometrie und Operations Research of the University of Bonn in collaboration with the Sonderforschungsbereich 21 of the Deutsche Forschungsgemeinschaft This volume constitutes part of the outgrowth of this symposium and documents its scientific activities Part I of the book contains information about the symposium welcoming addresses lists of committees and sponsors and a brief review about the Fulkerson Prize and the Dantzig Prize which were awarded during the opening ceremony

Homogenization: In Memory Of Serguei Kozlov

Ekaterina Ivanova Kozlova, Victor L Berdichevsky, V Jikov, George Papanicolaou, 1999-05-14 This is a memorial volume in honor of Serguei Kozlov one of the founders of homogenization a new branch of mathematical physics This volume contains original contributions of leading world experts in the field

Optimization Jean-Baptiste Hiriart-Urruty, Werner Oettli, Josef Stoer, 2020-11-26 This book is concerned with tangent cones duality formulas a generalized concept of conjugation and the notion of maxi minimizing sequence for a saddle point problem and deals more with algorithms in optimization It focuses on the multiple exchange algorithm in convex programming

Complexity in Numerical Optimization Panos M. Pardalos, 1993

Computational complexity originated from the interactions between computer science and numerical optimization is one of the major theories that have revolutionized the approach to solving optimization problems and to analyzing their intrinsic difficulty The main focus of complexity is the study of whether existing algorithms are efficient for the solution of problems and which problems are likely to be tractable The quest for developing efficient algorithms leads also to elegant general approaches for solving optimization problems and reveals surprising connections among problems and their solutions This book is a collection of articles on recent complexity developments in numerical optimization The topics covered include complexity of approximation algorithms new polynomial time algorithms for convex quadratic minimization interior point algorithms complexity issues regarding test generation of NP hard problems complexity of scheduling problems min max fractional combinatorial optimization fixed point computations and network flow problems The collection of articles provide a broad spectrum of the direction in which research is going and help to elucidate the nature of computational complexity in optimization The book will be a valuable source of information to faculty students and researchers in numerical optimization and related areas

Minimax Under Transportation Constraints Vladimir Tsurkov, A. Mironov, 2013-11-21 Transportation problems belong to the domains mathematical programming and operations research Transportation models are widely applied in various fields Numerous concrete problems for example assignment and distribution problems maximum flow problem etc are formulated as transportation problems Some efficient methods have been developed for solving transportation problems of various types This monograph is devoted to transportation problems with minimax criteria The classical linear transportation problem was posed several decades ago In this problem supply and demand points are given

and it is required to minimize the transportation cost This statement paved the way for numerous extensions and generalizations In contrast to the original statement of the problem we consider a min imax rather than a minimum criterion In particular a matrix with the minimal largest element is sought in the class of nonnegative matrices with given sums of row and column elements In this case the idea behind the minimax criterion can be interpreted as follows Suppose that the shipment time from a supply point to a demand point is proportional to the amount to be shipped Then the minimax is the minimal time required to transport the total amount It is a common situation that the decision maker does not know the tariff coefficients In other situations they do not have any meaning at all and neither do nonlinear tariff objective functions In such cases the minimax interpretation leads to an effective solution

Mathematical Optimization Theory and Operations

Research Anton Ereemeev, Michael Khachay, Yuri Kochetov, Vladimir Mazalov, Panos Pardalos, 2024-06-17 This book constitutes the refereed proceedings of the 23rd International Conference on Mathematical Optimization Theory and Operations Research MOTOR 2024 held in Omsk Russia during June 30 July 6 2024 The 30 full papers included in this book were carefully reviewed and selected from 79 submissions This book also contains two invited talk They were organized in topical sections as follows mathematical programming combinatorial optimization game theory and operations research

Minimax Models in the Theory of Numerical Methods A. Sukharev, 2012-12-06 In the Russian edition published in 1989 this book was called Minimax Algorithms in Problems of Numerical Analysis The new title is better related to the subject of the book and its style The basis for every decision or inference concerning the ways to solve a given problem is the computation model Thus the computation model is the epicenter of any structure studied in the book Algorithms are not constructed here they are rather derived from computation models Quality of an algorithm depends entirely on consistency of the model with the real life problem So constructing a model is an art deriving an algorithm is a science We study only minimax or in other words worst case computation models However one of the characteristic features of the book is a new approach to the notion of the worst case conditions in dynamic processes This approach leads to the concept of sequentially optimal algorithms which play the central role in the book In conclusion I would like to express my gratitude to Prof Dr Heinz J Skala and Dr Sergei A Orlovsky for encouraging translation of this book I also greatly appreciate the highly professional job of Dr Olga R Chuyan who translated the book

Shape Optimization, Homogenization and Optimal Control Volker Schulz, Diaraf Seck, 2018-09-05 The contributions in this volume give an insight into current research activities in Shape Optimization Homogenization and Optimal Control performed in Africa Germany and internationally Seeds for collaboration can be found in the first four papers in the field of homogenization Modelling and optimal control in partial differential equations is the topic of the next six papers again mixed from Africa and Germany Finally new results in the field of shape optimization are discussed in the final international three papers This workshop held at the AIMS Center Senegal March 13 16 2017 has been supported by the Deutsche Forschungsgemeinschaft DFG and by the African Institute for Mathematical Sciences AIMS in

Senegal which is one of six centres of a pan African network of centres of excellence for postgraduate education research and outreach in mathematical sciences

Geometric Methods and Optimization Problems Vladimir Boltyanski, Horst Martini, V. Soltan, 2013-12-11 VII Preface In many fields of mathematics geometry has established itself as a fruitful method and common language for describing basic phenomena and problems as well as suggesting ways of solutions Especially in pure mathematics this is obvious and well known examples are the much discussed interplay between linear algebra and analytical geometry and several problems in multidimensional analysis On the other hand many specialists from applied mathematics seem to prefer more formal analytical and numerical methods and representations Nevertheless very often the internal development of disciplines from applied mathematics led to geometric models and occasionally breakthroughs were based on geometric insights An excellent example is the Klee Minty cube solving a problem of linear programming by transforming it into a geometric problem Also the development of convex programming in recent decades demonstrated the power of methods that evolved within the field of convex geometry The present book focuses on three applied disciplines control theory location science and computational geometry It is our aim to demonstrate how methods and topics from convex geometry in a wider sense separation theory of convex cones Minkowski geometry convex partitionings etc can help to solve various problems from these disciplines

Numerical Analysis and Optimization Mehiddin Al-Baali, Lucio Grandinetti, Anton Purnama, 2018-05-31 This volume contains 13 selected keynote papers presented at the Fourth International Conference on Numerical Analysis and Optimization Held every three years at Sultan Qaboos University in Muscat Oman this conference highlights novel and advanced applications of recent research in numerical analysis and optimization Each peer reviewed chapter featured in this book reports on developments in key fields such as numerical analysis numerical optimization numerical linear algebra numerical differential equations optimal control approximation theory applied mathematics derivative free optimization methods programming models and challenging applications that frequently arise in statistics econometrics finance physics medicine biology engineering and industry Any graduate student or researcher wishing to know the latest research in the field will be interested in this volume This book is dedicated to the late Professors Mike JD Powell and Roger Fletcher who were the pioneers and leading figures in the mathematics of nonlinear optimization

Naval Research Logistics Quarterly, 1981 *Minimization Methods for Non-Differentiable Functions* N.Z. Shor, 2012-12-06 In recent years much attention has been given to the development of automatic systems of planning design and control in various branches of the national economy Quality of decisions is an issue which has come to the forefront increasing the significance of optimization algorithms in mathematical software packages for automatic systems of various levels and purposes Methods for minimizing functions with discontinuous gradients are gaining in importance and the experts in the computational methods of mathematical programming tend to agree that progress in the development of algorithms for minimizing nonsmooth functions is the key to the construction of efficient techniques for

solving large scale problems This monograph summarizes to a certain extent fifteen years of the author's work on developing generalized gradient methods for nonsmooth minimization This work started in the department of economic cybernetics of the Institute of Cybernetics of the Ukrainian Academy of Sciences under the supervision of V S Mikhalevich a member of the Ukrainian Academy of Sciences in connection with the need for solutions to important practical problems of optimal planning and design In Chap I we describe basic classes of nonsmooth functions that are differentiable almost everywhere and analyze various ways of defining generalized gradient sets In Chap 2 we study in detail various versions of the subgradient method show their relation to the methods of Fejer type approximations and briefly present the fundamentals of subgradient methods

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