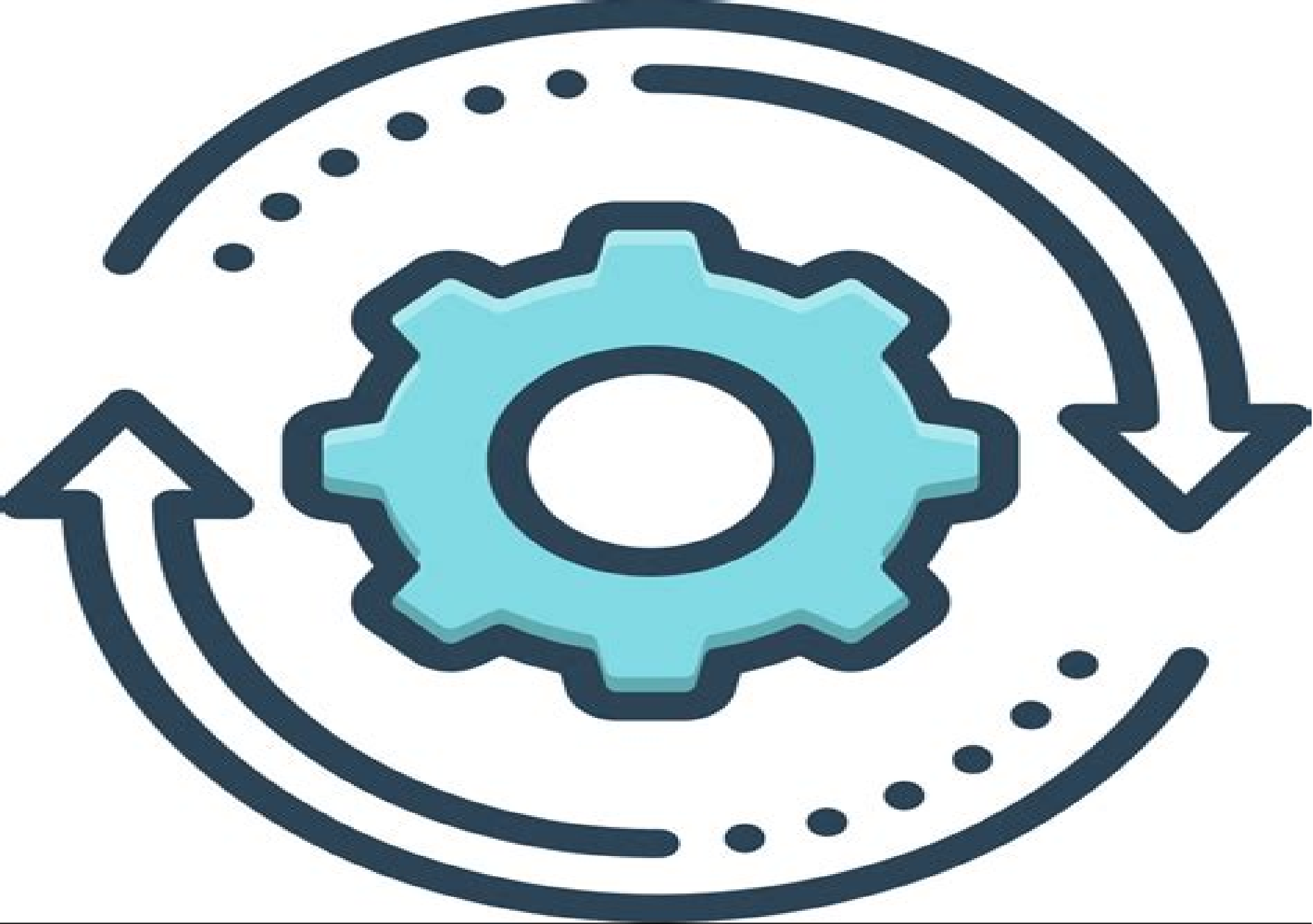




Vector Optimization Vector Optimization

Qamrul Hasan Ansari, Jen-Chih Yao



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with Infimum and Supremum Andreas Löhne,2011-05-25 The theory of Vector Optimization is developed by a systematic usage of infimum and supremum In order to get existence and appropriate properties of the infimum the image space of the vector optimization problem is embedded into a larger space which is a subset of the power set in fact the space of self infimal sets Based on this idea we establish solution concepts existence and duality results and algorithms for the linear case The main advantage of this approach is the high degree of analogy to corresponding results of Scalar Optimization The concepts and results are used to explain and to improve practically relevant algorithms for linear vector optimization problems

Theory and Methods of Vector Optimization (Volume Two) Yu. K. Mashunin,2021-09-30 This second volume presents research in the field of the mathematical model operation of economic systems again using as a basis the theory and methods of vector optimization This volume includes three chapters The first chapter deals with issues related to the theory of the company modeling and decision making while the second deals with issues related to modeling and decision making in market systems The third chapter deals with issues related to modeling forecasting and decision making

Vector Optimization Johannes Jahn,2011-03-30 **Vector Optimization** Guang-ya Chen,Xuexiang Huang,Xiaogi Yang,2005-11-20 Vector optimization model has found many important applications in decision making problems such as those in economics theory management science and engineering design since the introduction of the Pareto optimal solution in 1896 Typical examples of vector optimization model include maximization minimization of the objective pairs time cost benefit cost and mean variance etc Many practical equilibrium problems can be formulated as variational inequality problems rather than optimization problems unless further assumptions are imposed The vector variational inequality was introduced by Giannessi 1980 Extensive research on its relations with vector optimization the existence of a solution and duality theory has been pursued The fundamental idea of the Ekeland's variational principle is to assign an optimization problem a slightly perturbed one having a unique solution which is at the same time an approximate solution of the original problem This principle has been an important tool for nonlinear analysis and optimization theory Along with the development of vector optimization and set valued optimization the vector variational principle introduced by Nemeth 1980 has been an interesting topic in the last decade Fan Ky's minimax theorems and minimax inequalities for real valued functions have played a key role in optimization theory game theory and mathematical economics An extension was proposed to vector payoffs was introduced by Blackwell 1955

Vector Variational Inequalities and Vector Optimization Qamrul Hasan Ansari,Elisabeth Köbis,Jen-Chih Yao,2017-10-31 This book presents the mathematical theory of vector variational inequalities and their relations with vector optimization problems It is the first ever book to introduce well posedness and sensitivity analysis for vector equilibrium problems The first chapter provides basic notations and results from the areas of convex analysis functional analysis set valued analysis and fixed point theory for set valued maps as well as a brief introduction to variational inequalities and equilibrium problems Chapter 2 presents an overview of analysis over cones including continuity

and convexity of vector valued functions The book then shifts its focus to solution concepts and classical methods in vector optimization It describes the formulation of vector variational inequalities and their applications to vector optimization followed by separate chapters on linear scalarization nonsmooth and generalized vector variational inequalities Lastly the book introduces readers to vector equilibrium problems and generalized vector equilibrium problems Written in an illustrative and reader friendly way the book offers a valuable resource for all researchers whose work involves optimization and vector optimization

Vector Optimization and Monotone Operators via Convex Duality Sorin-Mihai

Grad,2014-09-03 This book investigates several duality approaches for vector optimization problems while also comparing them Special attention is paid to duality for linear vector optimization problems for which a vector dual that avoids the shortcomings of the classical ones is proposed Moreover the book addresses different efficiency concepts for vector optimization problems Among the problems that appear when the framework is generalized by considering set valued functions an increasing interest is generated by those involving monotone operators especially now that new methods for approaching them by means of convex analysis have been developed Following this path the book provides several results on different properties of sums of monotone operators

Theory of Vector Optimization Dinh The Luc,2012-12-06 These notes grew out of a series of lectures given by the author at the University of Budapest during 1985 1986 Additional results have been included which were obtained while the author was at the University of Erlangen Niirnberg under a grant of the Alexander von Humboldt Foundation Vector optimization has two main sources coming from economic equilibrium and welfare theories of Edgeworth 1881 and Pareto 1906 and from mathematical backgrounds of ordered spaces of Cantor 1897 and Hausdorff 1906 Later game theory of Borel 1921 and von Neumann 1926 and production theory of Koopmans 1951 have also contributed to this area However only in the fifties after the publication of Kuhn Tucker s paper 1951 on the necessary and sufficient conditions for efficiency and of Debreu s paper 1954 on valuation equilibrium and Pareto optimum has vector optimization been recognized as a mathematical discipline The stretching development of this field began later in the seventies and eighties Today there are a number of books on vector optimization Most of them are concerned with the methodology and the applications Few of them offer a systematic study of the theoretical aspects The aim of these notes is to provide a unified background of vector optimization with the emphasis on nonconvex problems in infinite dimensional spaces ordered by convex cones The notes are arranged into six chapters The first chapter presents preliminary material

Duality in Vector Optimization Radu Ioan Bot,Sorin-Mihai Grad,Gert Wanka,2009-08-12 This book presents fundamentals and comprehensive results regarding duality for scalar vector and set valued optimization problems in a general setting One chapter is exclusively consecrated to the scalar and vector Wolfe and Mond Weir duality schemes

Mathematics of Optimization: Smooth and Nonsmooth Case Giorgio Giorgi,A. Guerraggio,J. Thierfelder,2004-03-10 The book is intended for people graduates researchers but also undergraduates with a good mathematical background involved in the study of static

optimization problems in finite dimensional spaces It contains a lot of material from basic tools of convex analysis to optimality conditions for smooth optimization problems for non smooth optimization problems and for vector optimization problems The development of the subjects are self contained and the bibliographical references are usually treated in different books only a few books on optimization theory deal also with vector problems so the book can be a starting point for further readings in a more specialized literature Assuming only a good even if not advanced knowledge of mathematical analysis and linear algebra this book presents various aspects of the mathematical theory in optimization problems The treatment is performed in finite dimensional spaces and with no regard to algorithmic questions After two chapters concerning respectively introductory subjects and basic tools and concepts of convex analysis the book treats extensively mathematical programming problems in the smooth case in the nonsmooth case and finally vector optimization problems Self contained Clear style and results are either proved or stated precisely with adequate references The authors have several years experience in this field Several subjects some of them non usual in books of this kind in one single book including nonsmooth optimization and vector optimization problems Useful long references list at the end of each chapter

Generalized Convexity and Vector Optimization Shashi K. Mishra, Shouyang Wang, Kin Keung Lai, 2008-12-19 The present lecture note is dedicated to the study of the optimality conditions and the duality results for nonlinear vector optimization problems in finite and infinite dimensions The problems include are nonlinear vector optimization problems metric dual problems continuous time vector optimization problems relationships between vector optimization and variational inequality problems Nonlinear vector optimization problems arise in several contexts such as in the building and interpretation of economic models the study of various technological processes the development of optimal choices in finance management science production processes transportation problems and statistical decisions etc In preparing this lecture note a special effort has been made to obtain a self contained treatment of the subjects so we hope that this may be a suitable source for a beginner in this fast growing area of research a semester graduate course in nonlinear programming and a good reference book This book may be useful to theoretical economists engineers and applied researchers involved in this area of active research The lecture note is divided into eight chapters Chapter 1 briefly deals with the notion of nonlinear programming problems with basic notations and preliminaries Chapter 2 deals with various concepts of convex sets convex functions invex set invex functions quasiinvex functions pseudoinvex functions type I and generalized type I functions V invex functions and univex functions

Variable Ordering Structures in Vector Optimization Gabriele Eichfelder, 2014-04-04 This book provides an introduction to vector optimization with variable ordering structures i.e. to optimization problems with a vector valued objective function where the elements in the objective space are compared based on a variable ordering structure instead of a partial ordering defined by a convex cone we see a whole family of convex cones one attached to each element of the objective space The book starts by presenting several applications that have recently sparked new interest in these

optimization problems and goes on to discuss fundamentals and important results on a wide range of topics The theory developed includes various optimality notions linear and nonlinear scalarization functionals optimality conditions of Fermat and Lagrange type existence and duality results The book closes with a collection of numerical approaches for solving these problems in practice

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V-Invex Functions and Vector Optimization Shashi K. Mishra, Shouyang Wang, Kin Keung Lai, 2007-11-17 This volume summarizes and synthesizes an aspect of research work that has been done in the area of Generalized Convexity over the past few decades Specifically the book focuses on V invex functions in vector optimization that have grown out of the work of Jeyakumar and Mond in the 1990's The authors integrate related research into the book and demonstrate the wide context from which the area has grown and continues to grow

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