

Vector Optimization

Andreas Löhne

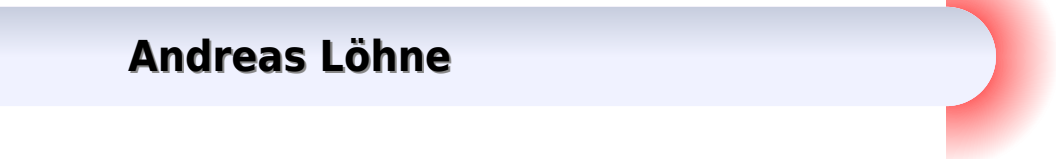
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Vector Optimization With Infimum And Supremum

Andreas Löhne



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Vector Optimization 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

Recent Developments in Vector Optimization Qamrul Hasan Ansari, Jen-Chih Yao, 2011-09-21 We always come across several decision making problems in our daily life Such problems are always conflicting in which many different view points should be satisfied In politics business industrial systems management science networks etc one often encounters such kind of problems The most important and difficult part in such problems is the conflict between various objectives and goals In these problems one has to find the minimum or maximum for several objective functions Such problems are called vector optimization problems VOP multi criteria optimization problems or multi objective optimization problems This volume deals with several different topics aspects of vector optimization theory ranging from the very beginning to the most recent one It contains fourteen chapters written by different experts in the field of vector optimization

Vector Optimization Johannes Jahn, 2010-11-22 Fundamentals and important results of vector optimization in a general setting are presented in this book The theory developed includes scalarization existence theorems a generalized Lagrange multiplier rule and duality results Applications to vector approximation cooperative game theory and multiobjective optimization are described The theory is extended to set optimization with particular emphasis on contingent epiderivatives subgradients and optimality conditions Background material of convex analysis being necessary is concisely summarized at the beginning This second edition contains new parts on the adaptive Eichfelder Polak method a concrete application to magnetic resonance systems in medical engineering and additional remarks on the contribution of F Y Edgeworth and V Pareto The bibliography is updated and includes more recent important publications

Mathematical Optimization Theory and Operations Research Igor Bykadorov, Vitaly Strusevich, Tatiana Tchemisova, 2019-10-26 This book constitutes revised and selected papers from the 18th International Conference on Mathematical Optimization Theory and Operations Research MOTOR 2019 held in Ekaterinburg Russia in July 2019 The 40 full papers and 4 short papers presented in this volume were carefully reviewed and selected from a total of 170 submissions The papers in the volume are organised according to the following topical headings combinatorial optimization game theory and mathematical economics data mining and computational geometry integer programming mathematical programming operations research optimal control and applications

Set Optimization and Applications - The State of the Art Andreas H Hamel, Frank Heyde, Andreas

Löhne, Birgit Rudloff, Carola Schrage, 2015-11-21 This volume presents five surveys with extensive bibliographies and six original contributions on set optimization and its applications in mathematical finance and game theory The topics range from more conventional approaches that look for minimal maximal elements with respect to vector orders or set relations to the new complete lattice approach that comprises a coherent solution concept for set optimization problems along with existence results duality theorems optimality conditions variational inequalities and theoretical foundations for algorithms Modern approaches to scalarization methods can be found as well as a fundamental contribution to conditional analysis The theory is tailor made for financial applications in particular risk evaluation and super hedging for market models with transaction costs but it also provides a refreshing new perspective on vector optimization There is no comparable volume on the market making the book an invaluable resource for researchers working in vector optimization and multi criteria decision making mathematical finance and economics as well as set valued variational analysis Variational Methods in Partially Ordered Spaces Alfred Göpfert, Hassan Riahi, Christiane Tammer, Constantin Zălinescu, 2023-12-08 In mathematical modeling of processes occurring in logistics management science operations research networks mathematical finance medicine and control theory one often encounters optimization problems involving more than one objective function so that Multiobjective Optimization or Vector Optimization initiated by W Pareto has received new impetus The growing interest in vector optimization problems both from the theoretical point of view and as it concerns applications to real world optimization problems asks for a general scheme which embraces several existing developments and stimulates new ones This book aims to provide the newest results and applications of this quickly growing field Basic tools of partially ordered spaces are discussed and applied to variational methods in nonlinear analysis and to optimization problems The book begins by providing simple examples that illustrate what kind of problems can be handled with the methods presented The book then deals with connections between order structures and topological structures of sets discusses properties of nonlinear scalarization functions and derives corresponding separation theorems for not necessarily convex sets Furthermore characterizations of set relations via scalarization are presented Important topological properties of multifunctions and new results concerning the theory of vector optimization and equilibrium problems are presented in the book These results are applied to construct numerical algorithms especially proximal point algorithms and geometric algorithms based on duality assertions In the second edition new sections about set less relations optimality conditions in set optimization and the asymptotic behavior of multiobjective Pareto equilibrium problems have been incorporated Furthermore a new chapter regarding scalar optimization problems under uncertainty and robust counterpart problems employing approaches based on vector optimization set optimization and nonlinear scalarization was added Throughout the entire book there are examples used to illustrate the results and check the stated conditions This book will be of interest to graduate students and researchers in pure and applied mathematics economics and engineering A sound knowledge of linear algebra and

introductory real analysis should provide readers with sufficient background for this book 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 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 nanotechnology, 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

Constrained Optimization and Image Space Analysis Franco Giannessi, 2006-10-27 Over the last twenty years Professor Franco Giannessi, a highly respected researcher, has been working on an approach to optimization theory based on image space analysis His theory has been elaborated by many other researchers in a wealth of papers *Constrained Optimization and Image Space Analysis* unites his results and presents optimization theory and variational inequalities in their light It presents a new approach to the theory of constrained extremum problems including Mathematical Programming, Calculus of Variations and Optimal Control Problems Such an approach unifies the several branches: Optimality Conditions, Duality, Penalizations, Vector Problems, Variational Inequalities and Complementarity Problems The applications benefit from a unified theory Set-valued Optimization Akhtar A. Khan, Christiane Tammer, Constantin Zălinescu, 2014-10-20 Set-valued optimization is a vibrant and expanding branch of mathematics that deals with optimization problems where the objective map and/or the constraints maps are set-valued maps acting between certain spaces Since set-valued maps subsume single-valued maps, set-valued optimization provides an important extension and unification of the scalar as well as the vector optimization problems Therefore this relatively new discipline has justifiably attracted a great deal of attention in recent years This book presents in a unified framework basic properties on ordering relations, solution concepts for set-valued optimization problems, a detailed description of convex set-valued maps, most recent developments in separation theorems, scalarization techniques, variational principles, tangent cones of first and higher order, subdifferential of set-valued maps, generalized derivatives of set-valued maps, sensitivity analysis, optimality conditions, duality and applications in economics

among other things Optimization, Simulation, and Control Altannar Chinchuluun, Panos M. Pardalos, Renssen Enkhbat, Efstratios N. Pistikopoulos, 2012-11-28 Optimization simulation and control play an increasingly important role in science and industry Because of their numerous applications in various disciplines research in these areas is accelerating at a rapid pace This volume brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real world problems The book is composed of invited contributions by experts from around the world who work to develop and apply new optimization simulation and control techniques either at a theoretical level or in practice Some key topics presented include equilibrium problems multi objective optimization variational inequalities stochastic processes numerical analysis optimization in signal processing and various other interdisciplinary applications This volume can serve as a useful resource for researchers practitioners and advanced graduate students of mathematics and engineering working in research areas where results in optimization simulation and control can be applied

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