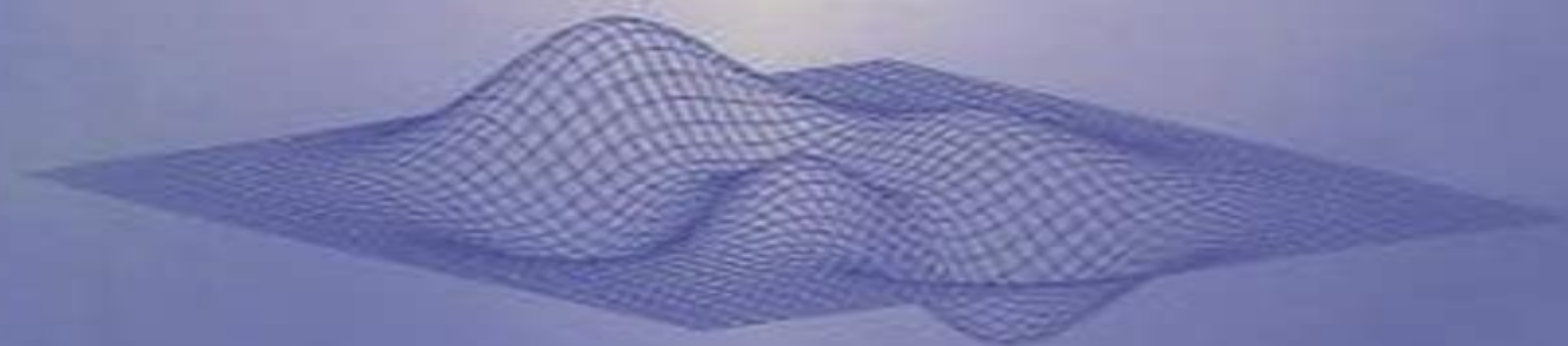


NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

# **An Introduction to Minimax Theorems and Their Applications to Differential Equations**

Maria do Rosário Grossinho and Stepan Agop Tersian



Kluwer Academic Publishers

# An Introduction To Minimax Theorems And Their Applications To Differential Equations

**Constantin Carathéodory**



## **An Introduction To Minimax Theorems And Their Applications To Differential Equations:**

**An Introduction to Minimax Theorems and Their Applications to Differential Equations** Maria do Rosário Grossinho, Stepan Agop Tersian, 2001-02-28 The book is intended to be an introduction to critical point theory and its applications to differential equations Although the related material can be found in other books the authors of this volume have had the following goals in mind To present a survey of existing minimax theorems To give applications to elliptic differential equations in bounded domains To consider the dual variational method for problems with continuous and discontinuous nonlinearities To present some elements of critical point theory for locally Lipschitz functionals and give applications to fourth order differential equations with discontinuous nonlinearities To study homoclinic solutions of differential equations via the variational methods The contents of the book consist of seven chapters each one divided into several sections Audience Graduate and post graduate students as well as specialists in the fields of differential equations variational methods and optimization

**An Introduction to Minimax Theorems and Their Applications to Differential Equations** Maria do Rosário Grossinho, Stepan Agop Tersian, 2013-06-29 The book is intended to be an introduction to critical point theory and its applications to differential equations Although the related material can be found in other books the authors of this volume have had the following goals in mind To present a survey of existing minimax theorems To give applications to elliptic differential equations in bounded domains To consider the dual variational method for problems with continuous and discontinuous nonlinearities To present some elements of critical point theory for locally Lipschitz functionals and give applications to fourth order differential equations with discontinuous nonlinearities To study homoclinic solutions of differential equations via the variational methods The contents of the book consist of seven chapters each one divided into several sections Audience Graduate and post graduate students as well as specialists in the fields of differential equations variational methods and optimization

**An Introduction to Nonlinear Analysis** Martin Schechter, 2004 The techniques that can be used to solve non linear problems are far different than those that are used to solve linear problems Many courses in analysis and applied mathematics attack linear cases simply because they are easier to solve and do not require a large theoretical background in order to approach them Professor Schechter s 2005 book is devoted to non linear methods using the least background material possible and the simplest linear techniques An understanding of the tools for solving non linear problems is developed whilst demonstrating their application to problems in one dimension and then leading to higher dimensions The reader is guided using simple exposition and proof assuming a minimal set of pre requisites For completion a set of appendices covering essential basics in functional analysis and metric spaces is included making this ideal as an accompanying text on an upper undergraduate or graduate course or even for self study

**Fluid Mechanics of Viscoplasticity** Raja R. Huilgol, Georgios C. Georgiou, 2022-04-14 This book considers the kinematics and dynamics of the flows of fluids exhibiting a yield stress Continuum mechanics governing the fluid mechanics

is described Two chapters are dedicated to analytical solutions to several steady and unsteady flows of viscoplastic fluids including flows with pressure dependent rheological parameters Perturbation methods variational inequalities to solve fluid flow problems and the use of energy methods are discussed Numerical modeling using augmented Lagrangian operator splitting finite difference and lattice Boltzmann methods are employed The second edition provides new sections on flows of yield stress fluids with pressure dependent rheological parameters on flows with wall slip and on deriving the fundamental equations for Boltzmann lattice materials Furthermore new material on the lubrication approximation and applications of finite differences has been added

**Hyperfinite Dirichlet Forms and Stochastic Processes** Sergio Albeverio, Ruzong Fan, Frederik S. Herzberg, 2011-05-27 This monograph treats the theory of Dirichlet forms from a comprehensive point of view using nonstandard analysis Thus it is close in spirit to the discrete classical formulation of Dirichlet space theory by Beurling and Deny 1958 The discrete infinitesimal setup makes it possible to study the diffusion and the jump part using essentially the same methods This setting has the advantage of being independent of special topological properties of the state space and in this sense is a natural one valid for both finite and infinite dimensional spaces The present monograph provides a thorough treatment of the symmetric as well as the non symmetric case surveys the theory of hyperfinite L<sub>v</sub> processes and summarizes in an epilogue the model theoretic genericity of hyperfinite stochastic processes theory

Stochastic Approximation and Its Applications Han-Fu Chen, 2005-12-30 Estimating unknown parameters based on observation data containing information about the parameters is ubiquitous in diverse areas of both theory and application For example in system identification the unknown system coefficients are estimated on the basis of input output data of the control system in adaptive control systems the adaptive control gain should be defined based on observation data in such a way that the gain asymptotically tends to the optimal one in blind channel identification the channel coefficients are estimated using the output data obtained at the receiver in signal processing the optimal weighting matrix is estimated on the basis of observations in pattern classification the parameters specifying the partition hyperplane are searched by learning and more examples may be added to this list All these parameter estimation problems can be transformed to a root seeking problem for an unknown function To see this let note the observation at time  $i$  i.e the information available about the unknown parameters at time  $i$  It can be assumed that the parameter under estimation denoted by  $\theta$  is a root of some unknown function This is not a restriction because for example  $f(\theta) = \sum_{i=1}^n (y_i - \phi(\theta, x_i))^2$  may serve as such a function

**Multivalued Analysis and Nonlinear Programming**

**Problems with Perturbations** B. Luderer, L. Minchenko, T. Satsura, 2013-03-09 The book presents a treatment of topological and differential properties of multivalued mappings and marginal functions In addition applications to sensitivity analysis of nonlinear programming problems under perturbations are studied Properties of marginal functions associated with optimization problems are analyzed under quite general constraints defined by means of multivalued mappings A unified approach to directional differentiability of functions and multifunctions forms the base of the volume Nonlinear programming

problems involving quasidifferentiable functions are considered as well. A significant part of the results are based on theories and concepts of two former Soviet Union researchers Demyanov and Rubinov and have never been published in English before. It contains all the necessary information from multivalued analysis and does not require special knowledge but assumes basic knowledge of calculus at an undergraduate level.

### **An Introduction to Nonlinear Analysis: Applications**

Zdzislaw Denkowski, Stanislaw Migórski, Nikolaos S. Papageorgiou, 2003-01-31. This book offers an exposition of the main applications of Nonlinear Analysis beginning with a chapter on Nonlinear Operators and Fixed Points, a connecting point and bridge from Nonlinear Analysis theory to its applications. The topics covered include applications to ordinary and partial differential equations, optimization, optimal control, calculus of variations, and mathematical economics. The presentation is supplemented with the inclusion of many exercises and their solutions.

### *Minimax Theorems* Michel Willem, 2012-12-06

Many boundary value problems are equivalent to  $\inf_{X \in A} \sup_{Y \in B} \langle X, Y \rangle$  where  $A \times B$  is a mapping between two Banach spaces. When the problem is variational, there exists a differentiable functional  $\inf_{X \in A} \langle X, Y \rangle$ .

### *Handbook of Global Optimization* Panos M.

Pardalos, H. Edwin Romeijn, 2013-04-18. In 1995 the Handbook of Global Optimization first volume edited by R. Horst and P. M. Pardalos was published. This second volume of the Handbook of Global Optimization is comprised of chapters dealing with modern approaches to global optimization including different types of heuristics. Topics covered in the handbook include various metaheuristics such as simulated annealing, genetic algorithms, neural networks, taboo search, shake and bake methods, and deformation methods. In addition, the book contains chapters on new exact stochastic and deterministic approaches to continuous and mixed integer global optimization such as stochastic adaptive search, two phase methods, branch and bound methods with new relaxation and branching strategies, algorithms based on local optimization and dynamical search. Finally, the book contains chapters on experimental analysis of algorithms and software test problems and applications.

### *From Convexity to Nonconvexity* R.P. Gilbert, Panagiotis D. Panagiotopoulos, Panos M. Pardalos, 2013-12-01

This collection of papers is dedicated to the memory of Gaetano Fichera, a great mathematician and also a good friend to the editors. Regrettably, it took an unusual amount of time to bring this collection out. This was primarily due to the fact that the main editor, who had collected all of the materials for this volume, P. D. Panagiotopoulos, died unexpectedly during the period when we were editing the manuscript. The other two editors, in appreciation of Panagiotopoulos' contribution to this field, believe it is therefore fitting that this collection be dedicated to his memory also. The theme of the collection is centered around the seminal research of G. Fichera on the Signorini problem. Variants on this idea enter in different ways. For example, by bringing in friction, the problem is no longer self-adjoint and the minimization formulation is not valid. A large portion of this collection is devoted to survey papers concerning hemivariational methods with a main point of its application to nonsmooth mechanics. Hemivariational inequalities, which are a generalization of variational inequalities, were pioneered by Panagiotopoulos. There are many applications of this theory to the study of non-convex energy functionals occurring in many

branches of mechanics An area of concentration concerns contact problems in particular quasistatic and dynamic contact problems with friction and damage Nonsmooth optimization methods which may be divided into the main groups of subgradient methods and bundle methods are also discussed in this collection

**Variational and Non-variational Methods in Nonlinear Analysis and Boundary Value Problems** Dumitru Motreanu, Vicentiu D. Radulescu, 2013-06-29

This book reflects a significant part of authors research activity during the last ten years The present monograph is constructed on the results obtained by the authors through their direct cooperation or due to the authors separately or in cooperation with other mathematicians All these results fit in a unitary scheme giving the structure of this work The book is mainly addressed to researchers and scholars in Pure and Applied Mathematics Mechanics Physics and Engineering We are greatly indebted to Viorica Venera Motreanu for the careful reading of the manuscript and helpful comments on important issues We are also grateful to our Editors of Kluwer Academic Publishers for their professional assistance Our deepest thanks go to our numerous scientific collaborators and friends whose work was so important for us D Motreanu and V Radulescu IX Introduction The present monograph is based on original results obtained by the authors in the last decade This book provides a comprehensive exposition of some modern topics in nonlinear analysis with applications to the study of several classes of boundary value problems Our framework includes multivalued elliptic problems with discontinuities variational inequalities hemivariational inequalities and evolution problems The treatment relies on variational methods monotonicity principles topological arguments and optimization techniques Excepting Sections 1 and 3 in Chapter 1 and Sections 1 and 3 in Chapter 2 the material is new in comparison with any other book representing research topics where the authors contributed The outline of our work is the following

**Advances in Convex Analysis and Global Optimization** Constantin Carathéodory, 2001-06-30 There has been much recent progress in global optimization algorithms for nonconvex continuous and discrete problems from both a theoretical and a practical perspective Convex analysis plays a fundamental role in the analysis and development of global optimization algorithms This is due to the fact that virtually all nonconvex optimization problems can be described using differences of convex functions and differences of convex sets A conference on Convex Analysis and Global Optimization was held June 5-9 2000 at Pythagorean Samos Greece It was in honor of the memory of C Caratheodory 1873-1950 It was endorsed by the Mathematical Programming Society MPS and by the Society for industrial and Applied Mathematics SIAN Activity Group in Optimization This volume contains a selection of refereed papers based on invited and contributing talks presented at the conference The two themes of convexity and global optimization pervade the book The conference provided a forum for researchers working on different aspects of convexity and global optimization to present their recent discoveries and to interact with people working on complementary aspects of mathematical programming Audience Faculty graduate students and researchers in mathematical programming computer science and engineering

Equilibrium Problems: Nonsmooth Optimization and Variational Inequality Models F.

Giannessi,A. Maugeri,Panos M. Pardalos,2006-04-11 The aim of the book is to cover the three fundamental aspects of research in equilibrium problems the statement problem and its formulation using mainly variational methods its theoretical solution by means of classical and new variational tools the calculus of solutions and applications in concrete cases The book shows how many equilibrium problems follow a general law the so called user equilibrium condition Such law allows us to express the problem in terms of variational inequalities Variational inequalities provide a powerful methodology by which existence and calculation of the solution can be obtained **Sign-Changing Critical Point Theory** Wenming

Zou,2008-12-15 Many nonlinear problems in physics engineering biology and social sciences can be reduced to finding critical points of functionals While minimax and Morse theories provide answers to many situations and problems on the existence of multiple critical points of a functional they often cannot provide much needed additional properties of these critical points Sign changing critical point theory has emerged as a new area of rich research on critical points of a differentiable functional with important applications to nonlinear elliptic PDEs Key features of this book 1 Self contained in depth treatment of sign changing critical point theory 2 Further explorations in Minimax and Morse theories 3 Topics devoted to linking and nodal solutions the sign changing saddle point theory the generalized Brezis Nirenberg critical point theorem the parameter dependence of sign changing critical points 3 Applications of sign changing critical point theory studied within the classical symmetric mountain pass theorem 4 Applies sign changing concepts to Schrödinger equations and boundary value problems This book is intended for advanced graduate students and researchers involved in sign changing critical point theory PDEs global analysis and nonlinear functional analysis Complementarity, Equilibrium, Efficiency and Economics

G. Isac,V.A. Bulavsky,Vyacheslav V. Kalashnikov,2013-04-17 In complementarity theory which is a relatively new domain of applied mathematics several kinds of mathematical models and problems related to the study of equilibrium are considered from the point of view of physics as well as economics In this book the authors have combined complementarity theory equilibrium of economical systems and efficiency in Pareto's sense The authors discuss the use of complementarity theory in the study of equilibrium of economic systems and present results they have obtained In addition the authors present several new results in complementarity theory and several numerical methods for solving complementarity problems associated with the study of economic equilibrium The most important notions of Pareto efficiency are also presented Audience Researchers and graduate students interested in complementarity theory in economics in optimization and in applied mathematics Foundations of Bilevel Programming Stephan Dempe,2005-12-19 Bilevel programming problems are

hierarchical optimization problems where the constraints of one problem the so called upper level problem are defined in part by a second parametric optimization problem the lower level problem If the lower level problem has a unique optimal solution for all parameter values this problem is equivalent to a one level optimization problem having an implicitly defined objective function Special emphasis in the book is on problems having non unique lower level optimal solutions the

optimistic or weak and the pessimistic or strong approaches are discussed The book starts with the required results in parametric nonlinear optimization This is followed by the main theoretical results including necessary and sufficient optimality conditions and solution algorithms for bilevel problems Stationarity conditions can be applied to the lower level problem to transform the optimistic bilevel programming problem into a one level problem Properties of the resulting problem are highlighted and its relation to the bilevel problem is investigated Stability properties numerical complexity and problems having additional integrality conditions on the variables are also discussed Audience Applied mathematicians and economists working in optimization operations research and economic modelling Students interested in optimization will also find this book useful

*Convexification and Global Optimization in Continuous and Mixed-Integer Nonlinear Programming*  
Mohit Tawarmalani, Nikolaos V. Sahinidis, 2002-10-31 This book provides an insightful and comprehensive treatment of convexification and global optimization of continuous and mixed integer nonlinear programs Developed for students researchers and practitioners the book covers theory algorithms software and applications This thought provoking book develops a powerful and widely applicable framework for constructing closed form expressions of convex envelopes of nonlinear functions presents a systematic treatment of branch and bound while providing acceleration mechanisms and enhancements unifies ideas at the interface between operations research and computer science devising efficient algorithmic implementation for global optimization offers students modelers and algorithm developers a rich collection of models applications and numerical examples elucidates through geometric interpretations the concepts discussed throughout the book shows how optimization theory can lead to breakthroughs in diverse application areas including molecular design process and product design facility location and supply chain design and operation demonstrates that the BARON software developed by the authors can solve global optimization problems heretofore considered intractable in an entirely automated manner on a personal computer Audience This book will be of interest to researchers in operations research management science applied mathematics computer science computational chemistry and all branches of engineering In addition the book can be used in graduate level courses in nonlinear optimization integer programming global optimization convex analysis applied mathematics and engineering design

**Minimax Theorems and Qualitative Properties of the Solutions of Hemivariational Inequalities** Dumitru Motreanu, Panagiotis D. Panagiotopoulos, 2013-12-01 Boundary value problems which have variational expressions in form of inequalities can be divided into two main classes The class of boundary value problems BVPs leading to variational inequalities and the class of BVPs leading to hemivariational inequalities The first class is related to convex energy functions and has been studied over the last forty years and the second class is related to nonconvex energy functions and has a shorter research life beginning with the works of the second author of the present book in the year 1981 Nevertheless a variety of important results have been produced within the framework of the theory of hemivariational inequalities and their numerical treatment both in Mathematics and in Applied Sciences especially in



Engineering It is worth noting that inequality problems i.e BVPs leading to variational or to hemivariational inequalities have within a very short time had a remarkable and precipitate development in both Pure and Applied Mathematics as well as in Mechanics and the Engineering Sciences largely because of the possibility of applying and further developing new and efficient mathematical methods in this field taken generally from convex and or nonconvex Nonsmooth Analysis The evolution of these areas of Mathematics has facilitated the solution of many open questions in Applied Sciences generally and also allowed the formulation and the definitive mathematical and numerical study of new classes of interesting problems

**Stochastic and Global Optimization** G. Dzemyda, V. Saltenis, A. Žilinskas, 2006-04-11 In the paper we propose a model of tax incentives optimization for investment projects with a help of the mechanism of accelerated depreciation Unlike the tax holidays which influence on effective income tax rate accelerated depreciation affects on taxable income In modern economic practice the state actively use for an attraction of investment into the creation of new enterprises such mechanisms as accelerated depreciation and tax holidays The problem under our consideration is the following Assume that the state region is interested in realization of a certain investment project for example the creation of a new enterprise In order to attract a potential investor the state decides to use a mechanism of accelerated tax depreciation The following question arise What is a reasonable principle for choosing depreciation rate From the state's point of view the future investor's behavior will be rational It means that while looking at economic environment the investor choose such a moment for investment which maximizes his expected net present value NPV from the given project For this case both criteria and investment rule depend on proposed by the state depreciation policy For the simplicity we will suppose that the purpose of the state for a given project is a maximization of a discounted tax payments into the budget from the enterprise after its creation Of course these payments depend on the moment of investor's entry and therefore on the depreciation policy established by the state

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