Jaoquim António
dos Santos Gromicho

QUASICONVEX OPTIMIZATION AND LOCATION THEORY

APPLIED OPTIMIZATION

Quasiconvex Optimization And Location Theory

Constantin Zopounidis,Panos M. Pardalos

Quasiconvex Optimization And Location Theory:

  Quasiconvex Optimization and Location Theory J.A. dos Santos Gromicho,2013-12-01 grams of which the objective is given by the ratio of a convex by a positive over a convex domain concave function As observed by Sniedovich Ref 102 103 most of the properties of fractional pro grams could be found in other programs given that the objective function could be written as a particular composition of functions He called this new field C programming standing for composite concave programming In his seminal book on dynamic programming Ref 104 Sniedovich shows how the study of such com positions can help tackling non separable dynamic programs that otherwise would defeat solution Barros and Frenk Ref 9 developed a cutting plane algorithm capable of optimizing C programs More recently this algorithm has been used by Carrizosa and Plastria to solve a global optimization problem in facility location Ref 16 The distinction between global optimization problems Ref 54 and generalized convex problems can sometimes be hard to establish That is exactly the reason why so much effort has been placed into finding an exhaustive classification of the different weak forms of convexity establishing a new definition just to satisfy some desirable property in the most general way possible This book does not aim at all the subtleties of the different generalizations of convexity but concentrates on the most general of them all quasiconvex programming Chapter 5 shows clearly where the real difficulties appear   **Quasiconvex Optimization and Location Theory** J. A. dos Santos Gromicho,1998-01-31 grams of which the objective is given by the ratio of a convex by a positive over a convex domain concave function As observed by Sniedovich Ref 102 103 most of the properties of fractional pro grams could be found in other programs given that the objective function could be written as a particular composition of functions He called this new field C programming standing for composite concave programming In his seminal book on dynamic programming Ref 104 Sniedovich shows how the study of such com positions can help tackling non separable dynamic programs that otherwise would defeat solution Barros and Frenk Ref 9 developed a cutting plane algorithm capable of optimizing C programs More recently this algorithm has been used by Carrizosa and Plastria to solve a global optimization problem in facility location Ref 16 The distinction between global optimization problems Ref 54 and generalized convex problems can sometimes be hard to establish That is exactly the reason why so much effort has been placed into finding an exhaustive classification of the different weak forms of convexity establishing a new definition just to satisfy some desirable property in the most general way possible This book does not aim at all the subtleties of the different generalizations of convexity but concentrates on the most general of them all quasiconvex programming Chapter 5 shows clearly where the real difficulties appear   *Quasiconvex Optimization and Location Theory* Joaquim A. dos Gromicho,Joaquim António dos Santos Gromicho,1995   **Topics in Industrial Mathematics** H Neunzert,Abul Hasan Siddiqi,2013-06-29 Industrial Mathematics is a relatively recent discipline It is concerned primarily with transforming technical organizational and economic problems posed by indus try into mathematical problems solving these problems byapproximative methods of analytical and or

numerical nature and finally reinterpreting the results in terms of the original problems In short industrial mathematics is modelling and scientific computing of industrial problems Industrial mathematicians are bridge builders they build bridges from the field of mathematics to the practical world to do that they need to know about both sides the problems from the companies and ideas and methods from mathematics As mathematicians they have to be generalists If you enter the world of indus try you never know which kind of problems you will encounter and which kind of mathematical concepts and methods you will need to solve them Hence to be a good industrial mathematician you need to know a good deal of mathematics as well as ideas already common in engineering and modern mathematics with tremen dous potential for application Mathematical concepts like wavelets pseudorandom numbers inverse problems multigrid etc introduced during the last 20 years have recently started entering the world of real applications Industrial mathematics consists of modelling discretization analysis and visu alization To make a good model to transform the industrial problem into a math ematical one such that you can trust the prediction of the model is no easy task **Trends in Industrial and Applied Mathematics** Abul Hasan Siddiqi,M. Kocvara,2013-12-01 An important objective of the study of mathematics is to analyze and visualize phenomena of nature and real world problems for its proper understanding Gradually it is also becoming the language of modem financial instruments To project some of these developments the conference was planned under the joint auspices of the Indian Society of Industrial and Applied mathematics ISlAM and Guru Nanak Dev University G N D U Amritsar India Dr Pammy Manchanda chairperson of Mathematics Department G N D U was appointed the organizing secretary and an organizing committee was constituted The Conference was scheduled in World Mathematics Year 2000 but due one reason or the other it could be held during 22 25 January 2001 How ever keeping in view the suggestion of the International Mathematics union we organized two symposia Role of Mathematics in industrial development and vice versa and How image of Mathematics can be improved in public These two symposia aroused great interest among the participants and almost everyone participated in the deliberations The discussion in these two themes could be summarized in the lengthy following lines Tradition of working in isolation is a barrier for interaction with the workers in the other fields of science and engineering what to talk of non academic areas specially the private sector of finance and industry Therefore it is essential to build bridges within in stitutions and between institutions *Investment in Uncertainty* Jaime Gil-Aluja,2012-12-06 FIRST PART Preparation of the Investment 1 Investments in the Company 19 The decline of stability 19 The change in direction of studies on the investment process 25 Basic elements for arithmetical study of selection 29 Thc study of selection from non numerical elements 37 2 Programming Investment Activity 49 Classical programming techniques 49 Handling of an investment programme 56 Incorporation of costs into investment projects 66 Estimating financial needs throughout the process 72 3 Financial Risk of Investment 85 Financial aspects of the investment process 85 Determination of the financial capacity of the investment 89 From pre diagnosis to diagnosis 102 Numerical determination of the financial risk of an investment 106 4

Analysis of financial products for the investment 113 Aspects prior to product analysis 113 Analysis by means of the clan concept 117 Obtaining affinities and thc use of codes 123 Grouping the characteristics of the products by means of the Moore closing 126 From product grouping to affinities 134 10 Index SECOND PART Selection 5 A first approximation to selection models 145 Updating of monetary currents 145 Incorporation of the lack of precision of interests rates 153 The hypothesis of known net values and fuzzy rate of interest 157 6 Selection of investments in an economy with inflation 165 Estimate of monetary currents at constant prices 165 Estimate of monetary currents at prices for each period 172 The hypothesis of different rates of inflation 180 7 **Intelligent Decision Aiding Systems Based on Multiple Criteria for Financial Engineering** Constantin Zopounidis,Michael Doumpos,2013-11-27 This book provides a new point of view on the field of financial engineering through the application of multicriteria intelligent decision aiding systems The aim of the book is to provide a review of the research in the area and to explore the adequacy of the tools and systems developed according to this innovative approach in addressing complex financial decision problems encountered within the field of financial engineering Audience Researchers and professionals such as financial managers financial engineers investors operations research specialists computer scientists management scientists and economists **Estimating Output-Specific Efficiencies** D. Gstach,2013-12-01 The present book is the offspring of my Habilitation which is the key to academic tenure in Austria Legal requirements demand that a Ha bilitation be published and so only seeing it in print marks the real end of this biographical landmark project From a scientific perspective I may hope to finally reach a broader audience with this book for a criti cal appraisal of the research done Aside from objectives the book is a reflection of many years of research preceding Habilitation proper in the field of efficiency measurement Regarding the subject matter the main intention was to fill an important remaining gap in the efficiency analysis literature Hitherto no technique was available to estimate output specific efficiencies in a statistically convincing way This book closes this gap although some desirable improvements and generalizations of the proposed estimation technique may yet be required before it will eventually establish as standard tool for efficiency analysis The likely audience for this book includes professional researchers who want to enrich their tool set for applied efficiency analysis as well as students of economics management science or operations research in tending to learn more about the potentials of rigorously understood efficiency analysis But also managers or public officials potentially or dering efficiency studies should benefit from the book by learning about the extended capabilities of efficiency analysis Just reading the intro duction may change their perception of value for money when it comes to comparative performance measurement **New Trends in Mathematical Programming** F. Giannessi,Sándor Komlósi,Tamás Rapcsák,2013-11-11 Though the volume covers 22 papers by 36 authors from 12 countries the history in the background is bound to Hungary where in 1973 Andras Pn kopa started to lay the foundation of a scientific forum which can be a regular meeting spot for experts of the world in the field Since then there has been a constant interest in that forum Headed at present by Tamas

Rapcsak the Laboratory of Operations Research and Decisions Systems of the Computer and Automation Institute Hungarian Academy of Sciences followed the tradition in every respect namely conferences were organized almost in every second year and in the same stimulating area in the Matra mountains The basic fields were kept providing opportunities for the leading personalities to give voice to their latest results The floor has been widened recently for the young generation ensuring this way both a real location for the past present and future experts to meet and also the possibility for them to make the multicoloured rainbow of the fields unbroken and continuous The volume is devoted to the memory of Steven Vajda one of the pioneers on mathematical programming born is Hungary In 1992 he took part in the XIth International Conference on Mathematical Programming at Matrafüred where with his bright personality he greatly contributed to the good spirituality of the event We thank Jakob Krarup for his reminiscence on the life and scientific activities of late Steven Vajda **Optimal Control** William W. Hager,Panos M. Pardalos,2013-04-17 February 27 March 1 1997 the conference Optimal Control The ory Algorithms and Applications took place at the University of Florida hosted by the Center for Applied Optimization The conference brought together researchers from universities industry and government laborato ries in the United States Germany Italy France Canada and Sweden There were forty five invited talks including seven talks by students The conference was sponsored by the National Science Foundation and endorsed by the SIAM Activity Group on Control and Systems Theory the Mathe matical Programming Society the International Federation for Information Processing IFIP and the International Association for Mathematics and Computers in Simulation IMACS Since its inception in the 1940s and 1950s Optimal Control has been closely connected to industrial applications starting with aerospace The program for the Gainesville conference which reflected the rich cross disci plinary flavor of the field included aerospace applications as well as both novel and emerging applications to superconductors diffractive optics non linear optics structural analysis bioreactors corrosion detection acoustic flow process design in chemical engineering hydroelectric power plants sterilization of canned foods robotics and thermoelastic plates and shells The three days of the conference were organized around the three confer ence themes theory algorithms and applications This book is a collection of the papers presented at the Gainesville conference We would like to take this opportunity to thank the sponsors and participants of the conference the authors the referees and the publisher for making this volume possible **Handbook of Generalized Convexity and Generalized Monotonicity** Nicolas Hadjisavvas,Sándor Komlósi,Siegfried S. Schaible,2006-01-16 Studies in generalized convexity and generalized monotonicity have significantly increased during the last two decades Researchers with very diverse backgrounds such as mathematical programming optimization theory convex analysis nonlinear analysis nonsmooth analysis linear algebra probability theory variational inequalities game theory economic theory engineering management science equilibrium analysis for example are attracted to this fast growing field of study Such enormous research activity is partially due to the discovery of a rich elegant and deep theory which provides a basis for interesting existing and potential

applications in different disciplines The handbook offers an advanced and broad overview of the current state of the field It contains fourteen chapters written by the leading experts on the respective subject eight on generalized convexity and the remaining six on generalized monotonicity   *Multicriteria Decision Aid Methods for the Prediction of Business Failure* Constantin Zopounidis,Dimitra Paraschou,2013-03-09 This book provides a new point of view on the subject of business failure prediction through the application of multicriteria analysis methods The aim of the book is to provide a review of the research in the area and to explore the adequacy of these methods to one of the most complex problems in the area of financial management In addition the book explores the applications of the methods so that it can become a very useful tool for researchers and practitioners The analysis of the modeling and the results in these applications provides the background for further employment of the methods   *The Interactive Management of Human Resources in Uncertainty* Jaime Gil-Aluja,2013-12-01 101 17 The company job balance sheet 101 18 The personnel and jobs structure 119 19 Work in homogeneous groups 125 20 Incorporation of Galois lattices 130 21 The selection of teams for associated tasks 134 22 A brief reference to costs 138 23 Problems associated with personnel assignment 140 The Hungarian assignment algorithm 24 148 Theoretical elements of the Hungarian algorithm 25 158 Assignment by means of the Branch and Bound 26 170 Changes abilities and costs 27 181 28 Development of the capacity of initiative 186 29 Specialization or adaptable qualification 190 30 Incorporation of uncertainty 206 Economic incidence of passing of over from specialisation 31 to adaptable qualification 214 32 Retraining through the acquisition of new abilities 218 REFERENCES 222 FINAL CONSIDERATIONS 224 VI PREFACE The ups and downs faced by society during the latter half of the XX Th century have left remnants from the uncertainty of which could emerge a different way of living together This not only includes new ways of looking at more or less old problems it also means a profound change of the very foundations on which investigation is based   **A Mathematical Theory of Design: Foundations, Algorithms and Applications** D. Braha,O. Maimon,2013-04-17 Formal Design Theory PDT is a mathematical theory of design The main goal of PDT is to develop a domain independent core model of the design process The book focuses the reader s attention on the process by which ideas originate and are developed into workable products In developing PDT we have been striving toward what has been expressed by the distinguished scholar Simon 1969 that the science of design is possible and some day we will be able to talk in terms of well established theories and practices The book is divided into five interrelated parts The conceptual approach is presented first Part I followed by the theoretical foundations of PDT Part II and from which the algorithmic and pragmatic implications are deduced Part III Finally detailed case studies illustrate the theory and the methods of the design process Part IV and additional practical considerations are evaluated Part V The generic nature of the concepts theory and methods are validated by examples from a variety of disciplines FDT explores issues such as algebraic representation of design artifacts idealized design process cycle and computational analysis and measurement of design process complexity and quality FDT s axioms convey the assumptions of

the theory about the nature of artifacts and potential modifications of the artifacts in achieving desired goals or functionality By being able to state these axioms explicitly it is possible to derive theorems and corollaries as well as to develop specific analytical and constructive methodologies   *Nonlinear Optimization and Related Topics* Gianni Pillo,F. Giannessi,2013-06-29 This volume contains the edited texts of the lectures presented at the Workshop on Nonlinear Optimization held in Erice Sicily at the G Stampacchia School of Mathematics of the E Majorana Centre for Scientific Culture June 23 July 2 1998 In the tradition of these meetings the main purpose was to review and discuss recent advances and promising research trends concerning theory algorithms and innovative applications in the field of Nonlinear Optimization and of related topics such as Convex Optimization Nonsmooth Optimization Variational Inequalities and Complementarity Problems The meeting was attended by 83 people from 21 countries Besides the lectures several formal and informal discussions took place The result was a wide and deep knowledge of the present research tendencies in the field We wish to express our appreciation for the active contribution of all the par ticipants in the meeting Our gratitude is due to the Ettore Majorana Centre in Erice which offered its facilities and rewarding environment its staff was certainly instrumental for the success of the meeting Our gratitude is also due to Francisco Facchinei and Massimo Roma for the effort and time devoted as members of the Organising Committee We are indebted to the Italian National Research Council and in particular to the Group on Functional Analysis and its Applications and to the Committees on Engineering Sciences and on Information Sciences and Technolo gies for their financial support Finally we address our thanks to Kluwer Academic Publishers for having offered to publish this volume   *Hierarchical Optimization and Mathematical Physics* Vladimir Tsurkov,2013-11-21 This book should be considered as an introduction to a special dass of hierarchical systems of optimal control where subsystems are described by partial differential equations of various types Optimization is carried out by means of a two level scheme where the center optimizes coordination for the upper level and subsystems find the optimal solutions for independent local problems The main algorithm is a method of iterative aggregation The coordinator solves the problern with macrovariables whose number is less than the number of initial variables This problern is often very simple On the lower level we have the usual optimal control problems of math ematical physics which are far simpler than the initial statements Thus the decomposition or reduction to problems ofless dimensions is obtained The algorithm constructs a sequence of so called disaggregated solutions that are feasible for the main problern and converge to its optimal solutionunder certain assumptions e g under strict convexity of the input functions Thus we bridge the gap between two disciplines optimization theory of large scale systems and mathematical physics The first motivation was a special model of branch planning where the final product obeys a preset assortment relation The ratio coefficient is maximized Constraints are given in the form of linear inequalities with block diagonal structure of the part of a matrix that corresponds to subsystems The central coordinator assem bles the final production from the components produced by the subsystems   **Elements for a Theory**

of Decision in Uncertainty Jaime Gil-Aluja,2013-03-09 Decisions in uncertainty Scientific reaction to change During latter decades the basic elements that have traditionally made up the society in wh ich economic activity develops have been submitted to the effect of multiple aggressions as a consequence of the outcome of events motivated by the nature itself of the human being always seeking a level of happiness that is never reached In a very brief manner we are accustomed to mention these by using words such as revolution profound changes convulsions the results of which are manifest through non linear reactions that lead to a future charged with uncertainty To get to know explain and treat this new world constitutes one of the many objectives of those who desire a society in the service of man and for those who aspire to the fact of the concept of mutuality transcending the use less limits of the printed word But for this it will be necessary to overcome a whole realm of obstacles placed in the way by those comfortably embedded in old principles decrepit ideas and are not willing to open the windows of their mind to receive the fresh air of a new era   <u>Managing in Uncertainty: Theory and Practice</u> Constantin Zopounidis,Panos M. Pardalos,1998-08-31 This book provides a new point of view on the subject of the management of uncertainty It covers a wide variety of both theoretical and practical issues involving the analysis and management of uncertainty in the fields of finance management and marketing Audience Researchers and professionals from operations research management science and economics   **Scheduling: Control-Based Theory and Polynomial-Time Algorithms** K. Kogan,E. Khmelnitsky,2013-11-27 This book presents a first attempt to systematically collect classify and solve various continuous time scheduling problems The classes of problems distinguish scheduling by the number of machines and products production constraints and performance measures Although such classes are usually considered to be a prerogative of only combinatorial scheduling literature the scheduling methodology suggested in this book is based on two mathematical tools optimal control and combinatorics Generally considered as belonging to two totally different areas of research and application these seemingly irreconcilable tools can be integrated in a unique solution approach with the advantages of both This new approach provides the possibility of developing effective polynomial time algorithms to solve the generic scheduling problems This book is aimed at a student audience final year undergraduates as well as master and Ph D students primarily in Operations Research Management Industrial Engineering and Control Systems Indeed some of the material in the book has formed part of the content of undergraduate and graduate courses taught at the Industrial Engineering Department of Tel Aviv University the Logistics Department of Bar Ilan University and the Technology Management Department of Rolon Center for Technological Education Israel The book is also useful for practicing engineers interested in planning scheduling and optimization methods Since the book addresses the theory and design of computer based scheduling algorithms applied mathematicians and computer software specialists engaged in developing scheduling software for industrial engineering and management problems will find that the methods developed here can be embedded very efficiently in large applications   **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 Approxi mation The preface of the Ph D thesis Pat93d explains the background to the work that lead 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 appeal ing 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

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