Semi-Infinite Programming
Recent Advances

Miguel Á. Goberna and Marco A. López (Eds.)

Semi Infinite Programming

Miguel A. Goberna

Semi Infinite Programming:

Semi-Infinite Programming Rembert Reemtsen,Jan-J. Rückmann,2013-03-14 Semi infinite programming briefly SIP is an exciting part of mathematical programming SIP problems include finitely many variables and in contrast to finite optimization problems infinitely many inequality constraints Prob lems of this type naturally arise in approximation theory optimal control and at numerous engineering applications where the model contains at least one inequality constraint for each value of a parameter and the parameter repre senting time space frequency etc varies in a given domain The treatment of such problems requires particular theoretical and numerical techniques The theory in SIP as well as the number of numerical SIP methods and appli cations have expanded very fast during the last years Therefore the main goal of this monograph is to provide a collection of tutorial and survey type articles which represent a substantial part of the contemporary body of knowledge in SIP We are glad that leading researchers have contributed to this volume and that their articles are covering a wide range of important topics in this subject It is our hope that both experienced students and scientists will be well advised to consult this volume We got the idea for this volume when we were organizing the semi infinite pro gramming workshop which was held in Cottbus Germany in September 1996 **Semi-Infinite Programming** Miguel Ángel Goberna,Marco A. López,2001-10-31 Semi infinite programming SIP deals with optimization problems in which either the number of decision variables or the number of constraints is finite This book presents the state of the art in SIP in a suggestive way bringing the powerful SIP tools close to the potential users in different scientific and technological fields The volume is divided into four parts Part I reviews the first decade of SIP 1962 1972 Part II analyses convex and generalised SIP conic linear programming and disjunctive programming New numerical methods for linear convex and continuously differentiable SIP problems are proposed in Part III Finally Part IV provides an overview of the applications of SIP to probability statistics experimental design robotics optimization under uncertainty production games and separation problems Audience This book is an indispensable reference and source for advanced students and researchers in applied mathematics and engineering Bi-level Strategies in Semi-infinite Programming Oliver Stein,2003-08-31 This is the first book that exploits the bi level structure of semi infinite programming systematically It highlights topological and structural aspects of general semi infinite programming formulates powerful optimality conditions which take this structure into account and gives a conceptually new bi level solution method The results are motivated and illustrated by a number of problems from engineering and economics that give rise to semi infinite models including reverse Chebyshev approximation minimax problems robust optimization design centering defect minimization problems for operator equations and disjunctive programming Audience The book is suitable for graduate students and researchers in the fields of optimization and operations research Semi-Infinite Programming R. Hettich,2014-01-15 **Semi-Infinite Programming and Applications** A. V. Fiacco,K. O. Kortanek,2014-01-15 **Semi-infinite Programming** Hui Hu,Stanford University. Systems

Optimization Laboratory,1989 Upper bounds for finding an epsilon optimal solution and for the distance between an epsilon optimal solution and an optimal solution are given 4 Applications of the above algorithm to convex programming First a certain semi infinite linear program is solved by this algorithm so as to obtain a feasible solution of a convex program Then another semi infinite linear program is solved by this algorithm so as to obtain an optimal solution of the convex program In particular it is shown that for a strongly consistent convex program this algorithm can find a feasible solution after a finite number of iterations **Semi infinite programming ; 1978** ,1978 *Linear Semi-Infinite Optimization* Miguel A. Goberna,Marco A. López,1998-03-11 A linear semi infinite program is an optimization problem with linear objective functions and linear constraints in which either the number of unknowns or the number of constraints is finite The many direct applications of linear semi infinite optimization or programming have prompted considerable and increasing research effort in recent years The authors aim is to communicate the main theoretical ideas and applications techniques of this fascinating area from the perspective of convex analysis The four sections of the book cover Modelling with primal and dual problems the primal problem space of dual variables the dual problem Linear semi infinite systems existence theorems alternative theorems redundancy phenomena geometrical properties of the solution set Theory of linear semi infinite programming optimality duality boundedness perturbations well posedness Methods of linear semi infinite programming an overview of the main numerical methods for primal and dual problems Exercises and examples are provided to illustrate both theory and applications The reader is assumed to be familiar with elementary calculus linear algebra and general topology An appendix on convex analysis is provided to ensure that the book is self contained Graduate students and researchers wishing to gain a deeper understanding of the main ideas behind the theory of linear optimization will find this book to be an essential text

Semi-Infinite Programming and Applications A.V. Fiacco,K.O. Kortanek,2012-12-06 Semi infinite programming is a natural extension of linear pro gramming that allows finitely many variables to appear in infinitely many constraints As the papers in this collection will reconfirm the theoretical and practical manifestations and applications of this prob lem formulation are abundant and significant This volume presents 20 carefully selected papers that were pre sented at the International Symposium on Semi Infinite Programming and Applications The University of Texas at Austin September 8 10 1981 A total of 70 papers were presented by distinguished participants from 15 countries This was only the second international meeting on this topic the first taking place in Bad Honnef Federal Republic of Germany in 1978 A proceedings of that conference was organized and edited by Rainer Hettich of the University of Trier and published by Springer Verlag in 1979 The papers in this volume could have been published in any of several refereed journals It is also probable that the authors of these papers would normally not have met at the same professional society meeting Having these papers appear under one cover is thus something of a new phenomenon and provides an indication of both the unification and cross fertilization opportunities that have emerged in this field These papers were solicited only through the collective efforts of an

International Program Committee organized according to the fol lowing research areas **Semi infinite programming ; 2** ,1983 **Semi-Infinite Programming** Miguel Ángel Goberna,Marco A. López,2013-11-11 Semi infinite programming SIP deals with optimization problems in which either the number of decision variables or the number of constraints is finite This book presents the state of the art in SIP in a suggestive way bringing the powerful SIP tools close to the potential users in different scientific and technological fields The volume is divided into four parts Part I reviews the first decade of SIP 1962 1972 Part II analyses convex and generalised SIP conic linear programming and disjunctive programming New numerical methods for linear convex and continuously differentiable SIP problems are proposed in Part III Finally Part IV provides an overview of the applications of SIP to probability statistics experimental design robotics optimization under uncertainty production games and separation problems Audience This book is an indispensable reference and source for advanced students and researchers in applied mathematics and engineering **Semi-infinite Programming and Applications** Anthony V. Fiacco,K. O. Kortanek,1983 **Semi-Infinite Fractional Programming** Ram U. Verma,2017-10-24 This book presents a smooth and unified transitional framework from generalised fractional programming with a finite number of variables and a finite number of constraints to semi infinite fractional programming where a number of variables are finite but with infinite constraints It focuses on empowering graduate students faculty and other research enthusiasts to pursue more accelerated research advances with significant interdisciplinary applications without borders In terms of developing general frameworks for theoretical foundations and real world applications it discusses a number of new classes of generalised second order invex functions and second order univex functions new sets of second order necessary optimality conditions second order sufficient optimality conditions and second order duality models for establishing numerous duality theorems for discrete minmax or maxmin semi infinite fractional programming problems In the current interdisciplinary supercomputer oriented research environment semi infinite fractional programming is among the most rapidly expanding research areas in terms of its multi facet applications empowerment for real world problems which may stem from many control problems in robotics outer approximation in geometry and portfolio problems in economics that can be transformed into semi infinite problems as well as handled by transforming them into semi infinite fractional programming problems As a matter of fact in mathematical optimisation programs a fractional programming or program is a generalisation to linear fractional programming These problems lay the theoretical foundation that enables us to fully investigate the second order optimality and duality aspects of our principal fractional programming problem as well as its semi infinite counterpart <u>Semi-infinite Programming and Applications. An International Symposium</u> Anthony V. Fiacco,1983 <u>Bi-Level Strategies in Semi-Infinite Programming</u> Oliver Stein,2013-12-01 Semi infinite optimization is a vivid field of active research Recently semi infinite optimization in a general form has attracted a lot of attention not only because of its surprising structural aspects but also due to the large number of applications which can be formulated as general semi infinite programs The aim

of this book is to highlight structural aspects of general semi infinite programming to formulate optimality conditions which take this structure into account and to give a conceptually new solution method In fact under certain assumptions general semi infinite programs can be solved efficiently when their bi Ievel structure is exploited appropriately After a brief introduction with some historical background in Chapter 1 we be gin our presentation by a motivation for the appearance of standard and general semi infinite optimization problems in applications Chapter 2 lists a number of problems from engineering and economics which give rise to semi infinite models including reverse Chebyshev approximation minimax problems ro bust optimization design centering defect minimization problems for operator equations and disjunctive programming   **Lectures on semi infinite programming** Sven-Åke Gustafson,1979   **Linear semi-infinite programming** Miguel A. Goberna,2005   *An Interior-point-method for Semi-infinite Programming Problems* Ulrich Schättler,1992   Methods for Solving Linear Semi-infinite Programming Problems Mei-Hui Wang,1996   **Special Issue: Semi-infinite Programming** Marco A. López,2008

Adopting the Melody of Phrase: An Mental Symphony within **Semi Infinite Programming**

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