



# mathematical programming with data perturbations

edited by  
Anthony V. Fiacco

# Mathematical Programming With Data Perturbations

**Symposium on Mathematical  
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## **Mathematical Programming With Data Perturbations:**

*Mathematical Programming with Data Perturbations I* Anthony V. Fiacco, 1982 Basic results Applications and interfaces

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techniques for optimal control problems and global error bounds for convex inequalities [Mathematical Programming with Data Perturbations II, Second Edition](#) Fiacco, 1983-01-24 Theorem of constant rank to lipschitzian maps Lipschitzian perturbations of infinite optimization problems On the continuity of the optimum set in parametric semiinfinite programming Optimality conditions and shadow prices Optimal value continuity and differential stability bounds under the mangasarian fromovitz constraint qualification Iteration and sensitivity for a nonlinear spatial equilibrium problem A sensitivity analysis approach to iteration skipping in the harmonic mean algorithm Least squares optimization with implicit model equations

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Fiacco, 2020-09-23 This book presents theoretical results including an extension of constant rank and implicit function theorems continuity and stability bounds results for infinite dimensional problems and the interrelationship between optimal value conditions and shadow prices for stable and unstable programs [Mathematical Programming with Data](#)

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[Mathematical Programming with Data Perturbations II, Second Edition](#) Fiacco, 2017-07-07 **Perturbation Theory in**

**Mathematical Programming and Its Applications** Evgenij S. Levitin, 1994-09-06 Presents the author's research of local parametric optimization in the finite dimensional case This book provides a clear and complete formulation of the main perturbation theory problems for finite dimensional optimization as well as new mathematical methods to analyze these problems Using a unified approach the author has developed a general perturbation theory for finite dimensional extremum problems Within the framework of this theory methods for studying perturbed problems in zero first and second order

approximations have been developed *Perturbation Analysis of Optimization Problems* J.Frederic Bonnans,Alexander Shapiro,2013-11-22 The main subject of this book is perturbation analysis of continuous optimization problems In the last two decades considerable progress has been made in that area and it seems that it is time now to present a synthetic view of many important results that apply to various classes of problems The model problem that is considered throughout the book is of the form  $P \min_x \text{subject to } G(x) \in K$  Here  $X$  and  $Y$  are Banach spaces  $K$  is a closed convex subset of  $Y$  and  $X \in \mathbb{R}$  and  $G: X \rightarrow Y$  are called the objective function and the constraint mapping respectively We also consider a parameterized version  $P(u)$  of the above problem where the objective function  $x \mapsto u$  and the constraint mapping  $G(x, u)$  are parameterized by a vector  $u$  varying in a Banach space  $U$  Our aim is to study continuity and differentiability properties of the optimal value  $v(u)$  and the set  $S(u)$  of optimal solutions of  $P$  viewed as functions of the parameter vector  $u$  [Analytic Perturbation Theory and Its Applications](#) Konstantin E. Avrachenkov,Jerzy A. Filar,Phil G. Howlett,2013-12-11 Mathematical models are often used to describe complex phenomena such as climate change dynamics stock market fluctuations and the Internet These models typically depend on estimated values of key parameters that determine system behavior Hence it is important to know what happens when these values are changed The study of single parameter deviations provides a natural starting point for this analysis in many special settings in the sciences engineering and economics The difference between the actual and nominal values of the perturbation parameter is small but unknown and it is important to understand the asymptotic behavior of the system as the perturbation tends to zero This is particularly true in applications with an apparent discontinuity in the limiting behavior the so called singularly perturbed problems *Analytic Perturbation Theory and Its Applications* includes a comprehensive treatment of analytic perturbations of matrices linear operators and polynomial systems particularly the singular perturbation of inverses and generalized inverses It also offers original applications in Markov chains Markov decision processes optimization and applications to Google PageRank and the Hamiltonian cycle problem as well as input retrieval in linear control systems and a problem section in every chapter to aid in course preparation **Introduction to Sensitivity and Stability Analysis in Nonlinear Programming** Fiacco,1983-11-02 Introduction to Sensitivity and Stability Analysis in Nonlinear Programming **Continued Fractions and Orthogonal Functions** S. Clement Cooper,2020-12-17 This reference the proceedings of a research conference held in Loen Norway contains information on the analytic theory of continued fractions and their application to moment problems and orthogonal sequences of functions Uniting the research efforts of many international experts this volume treats strong moment problems orthogonal polynomials and Laurent polynomials analyses sequences of linear fractional transformations presents convergence results including truncation error bounds considers discrete distributions and limit functions arising from indeterminate moment problems discusses Szego polynomials and their applications to frequency analysis describes the quadrature formula arising from  $q$ -starlike functions and covers continued fractional representations for functions related to the gamma function This resource is intended for

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