# فصل پنجم – برنامه‌ریزی مجذوری ( Quadratic Programming )

هر مساله بهینه‌سازی که تابع هدف آن به فرم مجذوری باشد و دارای قیود به فرم خطی باشد، موسوم به برنامه‌ریزی مجذوری می‌باشد. تحلیل برنامه‌ریزی مجذوری به تنهایی کاربرد فراوانی داشته و در عین حال می‌توان آن را در مسائل دیگری نظیر برنامه‌ریزی مجذوری متوالی و روش‌های لاگرانژ افزوده نیز به کار گرفت.

یک فرم کلی مساله QP به صورت زیر می‌تواند بیان شود :

$$ \min \underline{x} : \quad Q(\underline{x}) = \frac{1}{2} \underline{x}^T G \underline{x} + \underline{x}^T \underline{d} \tag{۱} $$

$$ S.T. \quad \underline{a}_i^T \underline{x} = b_i \qquad و \qquad i \in \xi $$

$$ \underline{a}_i^T \underline{x} \geq b_i \qquad و \qquad i \in I $$

به طوری‌که $G$ یک ماتریس متقارن $n \times n$ ، $\xi$ و $I$ مجموعه‌های متناهی از اندیس‌های قیود مساوی و نامساوی ( بمترتیب ) می‌باشند. همچنین بردارهای $\underline{b}$ ، $\underline{x}$ و $\underline{d}$ همگی دارای n مولفه هستند و $I$ ، $b$ ، $i \in \xi$ ، $i$ . مساله QP ناقید، کاملاً به طور تحلیلی قابل حل هست و QP مقید به طور کلی می‌تواند در چند تکرار مشخص حل شود. تعداد تکرار یا همگرایی بستگی به مشخصات تابع هدف و مقدار قیود نامساوی دارد. اگر ماتریس هیان $G$ . یک ماتریس مثبت نیمه معین باشد، انگاه مساله QP یک مساله محدب است و قطعاً راه حل آن همگرا می‌شود و از کلاس برنامه‌ریزی خطی خواهد بود. مسائل QP محدب همیشه یک مینیمم دارند، یعنی حل محلی آن، مینیمم مطلق نیز می‌باشد و لذا حل استاندارد QP محدب از قضیه KKT به عنوان پشتیبانی ریاضی و از ماشین LP ( نظیر روش Simplex ) برای حل بهره می‌گیرد. باید دقت کرد که الگوریتم‌های مبتنی بر جستجو ( مبتنی بر تعریف ) نیز می‌توانند مساله QP را حل کنند ولی از آنجائیکه ساختار تابع هدف مجذوری نیست و در تجزیه مشتقات پارهای آن ساختار خطی به خود گرفته و معرف قیود خطی تشکیل یک دستگاه ناسازگار ( Underdetermined ) می‌دهند. لذا برنامه‌ریزی ریاضی ( قضیه KKT ) به همراه ماشین حل LP ( نظیر سیمپلکس ) بدیهی‌ترین یا اولین انتخاب خواهد بود. در ادامه فرض می‌کنیم، مساله QP محدب، فرم اولیه زیر را دارد :

( نحوه حذف یا همراهی قیود مساوی قبلاً بحث شده است )

$$ \min \quad f(\underline{x}) = \underline{c}^T \underline{x} + \frac{1}{2} \underline{x}^T D \underline{x} \tag{۲} $$

$$ A \underline{x} \leq B \qquad ( m \text{ تا نامعادله } ) \tag{۳} $$

$$ S.T. $$

$$ \underline{x} \geq 0 \qquad ( n \text{ تا نامعادله } ) \tag{۴} $$

به طوری‌که جمله $\underline{x}^T D \underline{x}$ مشخصه مجذوری بودن مساله ( تابع هدف ) بوده و $D$ یک ماتریس متقارن ( و در صورت محدب بودن، مثبت معین ) می‌باشد. اگر $D$ یک ماتریس صفر باشد، انگاه مساله یک برنامه‌ریزی خطی استاندارد است. با معرفی متغیرهای کمبود $z_i$ ( برای $i = 1,2,\dots,m$ ) و $r_i$ ( برای $i = 1,2,\dots,n$ ) و تبدیل قیود نامساوی (۳) به مساوی ( اضافه کردن $z_i^1$ ) و همچنین قیود نامساوی (۴) به قیود مساوی یا معادلات معمولی ( تفاضل $r_i^2$ ) ، مساله مجذوری مقید نامساوی، به مساله مجذوری مقید زیر تبدیل می‌شود :

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**Vangelis Th. Paschos**

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**Concepts of Combinatorial Optimization, Volume 1** Vangelis Th. Paschos,2012-12-27 Combinatorial optimization is a multidisciplinary scientific area lying in the interface of three major scientific domains mathematics theoretical computer science and management The three volumes of the Combinatorial Optimization series aims to cover a wide range of topics in this area These topics also deal with fundamental notions and approaches as with several classical applications of combinatorial optimization Concepts of Combinatorial Optimization is divided into three parts On the complexity of combinatorial optimization problems that presents basics about worst case and randomized complexity Classical solution methods that presents the two most known methods for solving hard combinatorial optimization problems that are Branch and Bound and Dynamic Programming Elements from mathematical programming that presents fundamentals from mathematical programming based methods that are in the heart of Operations Research since the origins of this field

*Concepts of Combinatorial Optimization* Vangelis Th. Paschos,2014-08-08 Combinatorial optimization is a multidisciplinary scientific area lying in the interface of three major scientific domains mathematics theoretical computer science and management The three volumes of the Combinatorial Optimization series aim to cover a wide range of topics in this area These topics also deal with fundamental notions and approaches as with several classical applications of combinatorial optimization Concepts of Combinatorial Optimization is divided into three parts On the complexity of combinatorial optimization problems presenting basics about worst case and randomized complexity Classical solution methods presenting the two most known methods for solving hard combinatorial optimization problems that are Branch and Bound and Dynamic Programming Elements from mathematical programming presenting fundamentals from mathematical programming based methods that are in the heart of Operations Research since the origins of this field **Optimization: Techniques And Applications (Icota '95)** G Z Liu,1995-09-01 With the advent of powerful computers and novel mathematical programming techniques the multidisciplinary field of optimization has advanced to the stage that quite complicated systems can be addressed The conference was organized to provide a platform for the exchange of new ideas and information and for identifying needs for future research The contributions covered both theoretical techniques and a rich variety of case studies to which optimization can be usefully applied **Conjugate Gradient Algorithms in Nonconvex Optimization** Radoslaw Pytlak,2008-11-18 This book details algorithms for large scale unconstrained and bound constrained optimization It shows optimization techniques from a conjugate gradient algorithm perspective as well as methods of shortest residuals which have been developed by the author **Optimization Techniques And Applications: International Conference (In 2 Volumes)** F S Chou,T Y Leong,Nee Lam Loh,Kang Hoh Phua,K C Tan,Chien Ming Wang,W Y Yeong,1992-05-25 With the advent of powerful computers and novel mathematical programming techniques the multidisciplinary field of optimization has advanced to the stage that quite complicated systems can be addressed The

conference was organized to provide a platform for the exchanging of new ideas and information and for identifying areas for future research The contributions covered both theoretical techniques and a rich variety of case studies to which optimization can be usefully applied    *Control Systems, Robotics and AutomatioN – Volume XI* Heinz D. Unbehauen,2009-10-11 This Encyclopedia of Control Systems Robotics and Automation is a component of the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias This 22 volume set contains 240 chapters each of size 5000 30000 words with perspectives applications and extensive illustrations It is the only publication of its kind carrying state of the art knowledge in the fields of Control Systems Robotics and Automation and is aimed by virtue of the several applications at the following five major target audiences University and College Students Educators Professional Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs    **Principles of Optimal Design** Panos Y. Papalambros,Douglass J. Wilde,2000-07-10 Principles of Optimal Design puts the concept of optimal design on a rigorous foundation and demonstrates the intimate relationship between the mathematical model that describes a design and the solution methods that optimize it Since the first edition was published computers have become ever more powerful design engineers are tackling more complex systems and the term optimization is now routinely used to denote a design process with increased speed and quality This second edition takes account of these developments and brings the original text thoroughly up to date The book now includes a discussion of trust region and convex approximation algorithms A new chapter focuses on how to construct optimal design models Three new case studies illustrate the creation of optimization models The final chapter on optimization practice has been expanded to include computation of derivatives interpretation of algorithmic results and selection of algorithms and software Both students and practising engineers will find this book a valuable resource for design project work    Linear Programming Saul I. Gass,2003-01-01 Comprehensive well organized volume suitable for undergraduates covers theoretical computational and applied areas in linear programming Expanded updated edition useful both as a text and as a reference book 1995 edition    **Convex Optimization of Power Systems** Joshua Adam Taylor,2015-02-12 Optimization is ubiquitous in power system engineering Drawing on powerful modern tools from convex optimization this rigorous exposition introduces essential techniques for formulating linear second order cone and semidefinite programming approximations to the canonical optimal power flow problem which lies at the heart of many different power system optimizations Convex models in each optimization class are then developed in parallel for a variety of practical applications like unit commitment generation and transmission planning and nodal pricing Presenting classical approximations and modern convex relaxations side by side and a selection of problems and worked examples this is an invaluable resource for students and researchers from industry and academia in power systems optimization and control    **Interior Point Methods of Mathematical Programming** Tamás Terlaky,2013-12-01 One has to make everything as simple as possible but never more simple Albert Einstein Discovery

consists of seeing what every body has seen and thinking what nobody has thought Albert S ent_Gyorgy The primary goal of this book is to provide an introduction to the theory of Interior Point Methods IPMs in Mathematical Programming At the same time we try to present a quick overview of the impact of extensions of IPMs on smooth nonlinear optimization and to demonstrate the potential of IPMs for solving difficult practical problems The Simplex Method has dominated the theory and practice of mathematical pro gramming since 1947 when Dantzig discovered it In the fifties and sixties several attempts were made to develop alternative solution methods At that time the prin cipal base of interior point methods was also developed for example in the work of Frisch 1955 Caroll 1961 Huard 1967 Fiacco and McCormick 1968 and Dikin 1967 In 1972 Klee and Minty made explicit that in the worst case some variants of the simplex method may require an exponential amount of work to solve Linear Programming LP problems This was at the time when complexity theory became a topic of great interest People started to classify mathematical programming prob lems as efficiently in polynomial time solvable and as difficult NP hard problems For a while it remained open whether LP was solvable in polynomial time or not The break through resolution ofthis problem was obtained by Khachijan 1989 *European Control Conference 1995* ,1995-09-05 Proceedings of the European Control Conference 1995 Rome Italy 5 8 September 1995 **Scientific and Technical Aerospace Reports** ,1991 **Handbook of combinatorial optimization** Dingzhu Du,Panos M. Pardalos,1998-12-15 This is the second of a multi volume set The various volumes deal with several algorithmic approaches for discrete problems as well as with many combinatorial problems The emphasis is on late 1990s developments Each chapter is essentially expository in nature but scholarly in its treatment **Vector Variational Inequalities and Vector Equilibria** F. Giannessi,2013-12-01 The book deals with the mathematical theory of vector variational inequalities with special reference to equilibrium problems Such models have been introduced recently to study new problems from mechanics structural engineering networks and industrial management and to revisit old ones The common feature of these problems is that given by the presence of concurrent objectives and by the difficulty of identifying a global functional like energy to be extremized The vector variational inequalities have the advantage of both the variational ones and vector optimization which are found as special cases Among several applications the equilibrium flows on a network receive special attention Audience The book is addressed to academic researchers as well as industrial ones in the fields of mathematics engineering mathematical programming control theory operations research computer science and economics *Integration of AI and OR Techniques in Constraint Programming* Domenico Salvagnin,Michele Lombardi,2017-05-30 This book constitutes the proceedings of the 14th International Conference on Integration of Artificial Intelligence and Operations Research Techniques in Constraint Programming for Combinatorial Optimization Problems CPAIOR 2017 held in Padua Italy in June 2017 The 32 full papers presented together with 6 abstracts were carefully reviewed and selected from numerous submissions The conference brings together interested researchers from constraint programming artificial intelligence and operations research to present new techniques or

applications in the intersection of these fields and provides an opportunity for researchers in one area to learn about techniques in the others and to show how the integration of techniques from different fields can lead to interesting results on large and complex problems      Digital Signal Processing with Matlab Examples, Volume 3 Jose Maria Giron-Sierra,2016-11-21 This is the third volume in a trilogy on modern Signal Processing The three books provide a concise exposition of signal processing topics and a guide to support individual practical exploration based on MATLAB programs This book includes MATLAB codes to illustrate each of the main steps of the theory offering a self contained guide suitable for independent study The code is embedded in the text helping readers to put into practice the ideas and methods discussed The book primarily focuses on filter banks wavelets and images While the Fourier transform is adequate for periodic signals wavelets are more suitable for other cases such as short duration signals bursts spikes tweets lung sounds etc Both Fourier and wavelet transforms decompose signals into components Further both are also invertible so the original signals can be recovered from their components Compressed sensing has emerged as a promising idea One of the intended applications is networked devices or sensors which are now becoming a reality accordingly this topic is also addressed A selection of experiments that demonstrate image denoising applications are also included In the interest of reader friendliness the longer programs have been grouped in an appendix further a second appendix on optimization has been added to supplement the content of the last chapter      Combinatorial Optimization A. Ridha Mahjoub,Vangelis Markakis,Ioannis Milis,Vangelis Th. Paschos,2012-07-05 This book constitutes the thoroughly refereed post conference proceedings of the Second International Symposium on Combinatorial Optimization ISCO 2012 held in Athens Greece in April 2012 The 37 revised full papers presented together with 4 invited talks were carefully reviewed and selected from 94 regular and 30 short submissions They present original research on all aspects of combinatorial optimization ranging from mathematical foundations and theory of algorithms to computational studies and practical applications      Inference and Learning from Data: Volume 1 Ali H. Sayed,2022-12-22 This extraordinary three volume work written in an engaging and rigorous style by a world authority in the field provides an accessible comprehensive introduction to the full spectrum of mathematical and statistical techniques underpinning contemporary methods in data driven learning and inference This first volume Foundations introduces core topics in inference and learning such as matrix theory linear algebra random variables convex optimization and stochastic optimization and prepares students for studying their practical application in later volumes A consistent structure and pedagogy is employed throughout this volume to reinforce student understanding with over 600 end of chapter problems including solutions for instructors 100 figures 180 solved examples datasets and downloadable Matlab code Supported by sister volumes Inference and Learning and unique in its scale and depth this textbook sequence is ideal for early career researchers and graduate students across many courses in signal processing machine learning statistical analysis data science and inference      **The Sharpest Cut** Martin Groetschel,2004-01-01 This collection presents recent results in the

areas of theoretical and computational sides of integer programming and combinatorial optimization **Handbook of Global Optimization** R. Horst,Panos M. Pardalos,2013-12-11 Global optimization is concerned with the computation and characterization of global optima of nonlinear functions During the past three decades the field of global optimization has been growing at a rapid pace and the number of publications on all aspects of global optimization has been increasing steadily Many applications as well as new theoretical algorithmic and computational contributions have resulted The Handbook of Global Optimization is the first comprehensive book to cover recent developments in global optimization Each contribution in the Handbook is essentially expository in nature but scholarly in its treatment The chapters cover optimality conditions complexity results concave minimization DC programming general quadratic programming nonlinear complementarity minimax problems multiplicative programming Lipschitz optimization fractional programming network problems trajectory methods homotopy methods interval methods and stochastic approaches The Handbook of Global Optimization is addressed to researchers in mathematical programming as well as all scientists who use optimization methods to model and solve problems

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