

# Self-Regularity

*A New Paradigm  
for Primal-Dual  
Interior-Point  
Algorithms*



Jiming Peng, Cornelis Roos,  
and Tamás Terlaky

**Self Regularity A New Paradigm For Primal Dual  
Interior Point Algorithms Princeton Series In Applied  
Mathematics**

**Stephen P. Boyd, Lieven Vandenberghe**



## **Self Regularity A New Paradigm For Primal Dual Interior Point Algorithms Princeton Series In Applied Mathematics:**

**Self-Regularity** Jiming Peng, Cornelis Roos, Tamás Terlaky, 2009-01-10 Research on interior point methods IPMs has dominated the field of mathematical programming for the last two decades Two contrasting approaches in the analysis and implementation of IPMs are the so called small update and large update methods although until now there has been a notorious gap between the theory and practical performance of these two strategies This book comes close to bridging that gap presenting a new framework for the theory of primal dual IPMs based on the notion of the self regularity of a function The authors deal with linear optimization nonlinear complementarity problems semidefinite optimization and second order conic optimization problems The framework also covers large classes of linear complementarity problems and convex optimization The algorithm considered can be interpreted as a path following method or a potential reduction method Starting from a primal dual strictly feasible point the algorithm chooses a search direction defined by some Newton type system derived from the self regular proximity The iterate is then updated with the iterates staying in a certain neighborhood of the central path until an approximate solution to the problem is found By extensively exploring some intriguing properties of self regular functions the authors establish that the complexity of large update IPMs can come arbitrarily close to the best known iteration bounds of IPMs Researchers and postgraduate students in all areas of linear and nonlinear optimization will find this book an important and invaluable aid to their work     Algorithms and Discrete Applied Mathematics

Subrahmanyam Kalyanasundaram, Anil Maheshwari, 2024-01-13 This book constitutes the refereed proceedings of the 10th International Conference on Algorithms and Discrete Applied Mathematics CALDAM 2024 held in Bhilai India during February 15 17 2024 The 22 full papers included in this book were carefully reviewed and selected from 57 submissions They were organized in topical sections as follows Algorithms and Complexity Computational Geometry Discrete Applied

Mathematics Graph Algorithms Graph Theory     *Modern Anti-windup Synthesis* Luca Zaccarian, Andrew R. Teel, 2011-07-11 This book provides a wide variety of state space based numerical algorithms for the synthesis of feedback algorithms for linear systems with input saturation Specifically it addresses and solves the anti windup problem presenting the objectives and terminology of the problem the mathematical tools behind anti windup algorithms and more than twenty algorithms for anti windup synthesis illustrated with examples Luca Zaccarian and Andrew Teel s modern method combining a state space approach with algorithms generated by solving linear matrix inequalities treats MIMO and SISO systems with equal ease The book aimed at control engineers as well as graduate students ranges from very simple anti windup construction to sophisticated anti windup algorithms for nonlinear systems Describes the fundamental objectives and principles behind anti windup synthesis for control systems with actuator saturation Takes a modern state space approach to synthesis that applies to both SISO and MIMO systems Presents algorithms as linear matrix inequalities that can be readily solved with widely

available software Explains mathematical concepts that motivate synthesis algorithms Uses nonlinear performance curves to quantify performance relative to disturbances of varying magnitudes Includes anti windup algorithms for a class of Euler Lagrange nonlinear systems Traces the history of anti windup research through an extensive annotated bibliography

*Intelligent Mathematics II: Applied Mathematics and Approximation Theory* George A. Anastassiou, Oktay Duman, 2016-03-21 This special volume is a collection of outstanding more applied articles presented in AMAT 2015 held in Ankara May 28 31 2015 at TOBB Economics and Technology University The collection is suitable for Applied and Computational Mathematics and Engineering practitioners also for related graduate students and researchers Furthermore it will be a useful resource for all science and engineering libraries This book includes 29 self contained and well edited chapters that can be among others useful for seminars in applied and computational mathematics as well as in engineering

**Algebraic Curves over a Finite Field** J. W. P. Hirschfeld, Gabor Korchmaros, Fernando Torres, 2013-03-25 This book provides an accessible and self contained introduction to the theory of algebraic curves over a finite field a subject that has been of fundamental importance to mathematics for many years and that has essential applications in areas such as finite geometry number theory error correcting codes and cryptology Unlike other books this one emphasizes the algebraic geometry rather than the function field approach to algebraic curves The authors begin by developing the general theory of curves over any field highlighting peculiarities occurring for positive characteristic and requiring of the reader only basic knowledge of algebra and geometry The special properties that a curve over a finite field can have are then discussed The geometrical theory of linear series is used to find estimates for the number of rational points on a curve following the theory of St hr and Voloch The approach of Hasse and Weil via zeta functions is explained and then attention turns to more advanced results a state of the art introduction to maximal curves over finite fields is provided a comprehensive account is given of the automorphism group of a curve and some applications to coding theory and finite geometry are described The book includes many examples and exercises It is an indispensable resource for researchers and the ideal textbook for graduate students

*Convex Optimization* Stephen P. Boyd, Lieven Vandenberghe, 2004-03-08 Convex optimization problems arise frequently in many different fields This book provides a comprehensive introduction to the subject and shows in detail how such problems can be solved numerically with great efficiency The book begins with the basic elements of convex sets and functions and then describes various classes of convex optimization problems Duality and approximation techniques are then covered as are statistical estimation techniques Various geometrical problems are then presented and there is detailed discussion of unconstrained and constrained minimization problems and interior point methods The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them It contains many worked examples and homework exercises and will appeal to students researchers and practitioners in fields such as engineering computer science mathematics statistics finance and economics

**Convex Optimization** Stephen Boyd, Lieven

Vandenberghe,2004-03-08 Convex optimization problems arise frequently in many different fields This book provides a comprehensive introduction to the subject and shows in detail how such problems can be solved numerically with great efficiency The book begins with the basic elements of convex sets and functions and then describes various classes of convex optimization problems Duality and approximation techniques are then covered as are statistical estimation techniques Various geometrical problems are then presented and there is detailed discussion of unconstrained and constrained minimization problems and interior point methods The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them It contains many worked examples and homework exercises and will appeal to students researchers and practitioners in fields such as engineering computer science mathematics statistics finance and economics      *Matrix Completions, Moments, and Sums of Hermitian Squares* Mihály Bakonyi,Hugo J.

Woerdeman,2011-07-18 Intensive research in matrix completions moments and sums of Hermitian squares has yielded a multitude of results in recent decades This book provides a comprehensive account of this quickly developing area of mathematics and applications and gives complete proofs of many recently solved problems With MATLAB codes and more than 200 exercises the book is ideal for a special topics course for graduate or advanced undergraduate students in mathematics or engineering and will also be a valuable resource for researchers Often driven by questions from signal processing control theory and quantum information the subject of this book has inspired mathematicians from many subdisciplines including linear algebra operator theory measure theory and complex function theory In turn the applications are being pursued by researchers in areas such as electrical engineering computer science and physics The book is self contained has many examples and for the most part requires only a basic background in undergraduate mathematics primarily linear algebra and some complex analysis The book also includes an extensive discussion of the literature with close to 600 references from books and journals from a wide variety of disciplines      *Selfsimilar Processes* Paul

Embrechts,2009-01-10 The modeling of stochastic dependence is fundamental for understanding random systems evolving in time When measured through linear correlation many of these systems exhibit a slow correlation decay a phenomenon often referred to as long memory or long range dependence An example of this is the absolute returns of equity data in finance Selfsimilar stochastic processes particularly fractional Brownian motion have long been postulated as a means to model this behavior and the concept of selfsimilarity for a stochastic process is now proving to be extraordinarily useful Selfsimilarity translates into the equality in distribution between the process under a linear time change and the same process properly scaled in space a simple scaling property that yields a remarkably rich theory with far flung applications After a short historical overview this book describes the current state of knowledge about selfsimilar processes and their applications Concepts definitions and basic properties are emphasized giving the reader a road map of the realm of selfsimilarity that allows for further exploration Such topics as noncentral limit theory long range dependence and operator selfsimilarity are

covered alongside statistical estimation simulation sample path properties and stochastic differential equations driven by selfsimilar processes Numerous references point the reader to current applications Though the text uses the mathematical language of the theory of stochastic processes researchers and end users from such diverse fields as mathematics physics biology telecommunications finance econometrics and environmental science will find it an ideal entry point for studying the already extensive theory and applications of selfsimilarity

**The Traveling Salesman Problem** David L. Applegate, Robert E. Bixby, Vašek Chvátal, William J. Cook, 2011-09-19 This book presents the latest findings on one of the most intensely investigated subjects in computational mathematics the traveling salesman problem It sounds simple enough given a set of cities and the cost of travel between each pair of them the problem challenges you to find the cheapest route by which to visit all the cities and return home to where you began Though seemingly modest this exercise has inspired studies by mathematicians chemists and physicists Teachers use it in the classroom It has practical applications in genetics telecommunications and neuroscience The authors of this book are the same pioneers who for nearly two decades have led the investigation into the traveling salesman problem They have derived solutions to almost eighty six thousand cities yet a general solution to the problem has yet to be discovered Here they describe the method and computer code they used to solve a broad range of large scale problems and along the way they demonstrate the interplay of applied mathematics with increasingly powerful computing platforms They also give the fascinating history of the problem how it developed and why it continues to intrigue us

Totally Nonnegative Matrices Shaun M. Fallat, Charles R. Johnson, 2022-12-13 Totally nonnegative matrices arise in a remarkable variety of mathematical applications This book is a comprehensive and self contained study of the essential theory of totally nonnegative matrices defined by the nonnegativity of all subdeterminants It explores methodological background historical highlights of key ideas and specialized topics The book uses classical and ad hoc tools but a unifying theme is the elementary bidiagonal factorization which has emerged as the single most important tool for this particular class of matrices Recent work has shown that bidiagonal factorizations may be viewed in a succinct combinatorial way leading to many deep insights Despite slow development bidiagonal factorizations along with determinants now provide the dominant methodology for understanding total nonnegativity The remainder of the book treats important topics such as recognition of totally nonnegative or totally positive matrices variation diminution spectral properties determinantal inequalities Hadamard products and completion problems associated with totally nonnegative or totally positive matrices The book also contains sample applications an up to date bibliography a glossary of all symbols used an index and related references

*Entropy* Andreas Greven, Gerhard Keller, Gerald Warnecke, 2014-09-08 The concept of entropy arose in the physical sciences during the nineteenth century particularly in thermodynamics and statistical physics as a measure of the equilibria and evolution of thermodynamic systems Two main views developed the macroscopic view formulated originally by Carnot Clausius Gibbs Planck and Caratheodory and the microscopic approach associated with

Boltzmann and Maxwell Since then both approaches have made possible deep insights into the nature and behavior of thermodynamic and other microscopically unpredictable processes However the mathematical tools used have later developed independently of their original physical background and have led to a plethora of methods and differing conventions The aim of this book is to identify the unifying threads by providing surveys of the uses and concepts of entropy in diverse areas of mathematics and the physical sciences Two major threads emphasized throughout the book are variational principles and Ljapunov functionals The book starts by providing basic concepts and terminology illustrated by examples from both the macroscopic and microscopic lines of thought In depth surveys covering the macroscopic microscopic and probabilistic approaches follow Part I gives a basic introduction from the views of thermodynamics and probability theory Part II collects surveys that look at the macroscopic approach of continuum mechanics and physics Part III deals with the microscopic approach exposing the role of entropy as a concept in probability theory namely in the analysis of the large time behavior of stochastic processes and in the study of qualitative properties of models in statistical physics Finally in Part IV applications in dynamical systems ergodic and information theory are presented The chapters were written to provide as cohesive an account as possible making the book accessible to a wide range of graduate students and researchers Any scientist dealing with systems that exhibit entropy will find the book an invaluable aid to their understanding

*Topics in Quaternion Linear Algebra* Leiba Rodman, 2014-08-24 Quaternions are a number system that has become increasingly useful for representing the rotations of objects in three dimensional space and has important applications in theoretical and applied mathematics physics computer science and engineering This is the first book to provide a systematic accessible and self contained exposition of quaternion linear algebra It features previously unpublished research results with complete proofs and many open problems at various levels as well as more than 200 exercises to facilitate use by students and instructors Applications presented in the book include numerical ranges invariant semidefinite subspaces differential equations with symmetries and matrix equations Designed for researchers and students across a variety of disciplines the book can be read by anyone with a background in linear algebra rudimentary complex analysis and some multivariable calculus Instructors will find it useful as a complementary text for undergraduate linear algebra courses or as a basis for a graduate course in linear algebra The open problems can serve as research projects for undergraduates topics for graduate students or problems to be tackled by professional research mathematicians The book is also an invaluable reference tool for researchers in fields where techniques based on quaternion analysis are used

**Control Theoretic Splines** Magnus Egerstedt, Clyde Martin, 2009-12-07 Splines both interpolatory and smoothing have a long and rich history that has largely been application driven This book unifies these constructions in a comprehensive and accessible way drawing from the latest methods and applications to show how they arise naturally in the theory of linear control systems Magnus Egerstedt and Clyde Martin are leading innovators in the use of control theoretic splines to bring together many diverse applications within a common

framework In this book they begin with a series of problems ranging from path planning to statistics to approximation Using the tools of optimization over vector spaces Egerstedt and Martin demonstrate how all of these problems are part of the same general mathematical framework and how they are all to a certain degree a consequence of the optimization problem of finding the shortest distance from a point to an affine subspace in a Hilbert space They cover periodic splines monotone splines and splines with inequality constraints and explain how any finite number of linear constraints can be added This book reveals how the many natural connections between control theory numerical analysis and statistics can be used to generate powerful mathematical and analytical tools This book is an excellent resource for students and professionals in control theory robotics engineering computer graphics econometrics and any area that requires the construction of curves based on sets of raw data

**Distributed Control of Robotic Networks** Francesco Bullo, Jorge Cortés, Sonia Martínez, 2009-07-06 This self contained introduction to the distributed control of robotic networks offers a distinctive blend of computer science and control theory The book presents a broad set of tools for understanding coordination algorithms determining their correctness and assessing their complexity and it analyzes various cooperative strategies for tasks such as consensus rendezvous connectivity maintenance deployment and boundary estimation The unifying theme is a formal model for robotic networks that explicitly incorporates their communication sensing control and processing capabilities a model that in turn leads to a common formal language to describe and analyze coordination algorithms Written for first and second year graduate students in control and robotics the book will also be useful to researchers in control theory robotics distributed algorithms and automata theory The book provides explanations of the basic concepts and main results as well as numerous examples and exercises Self contained exposition of graph theoretic concepts distributed algorithms and complexity measures for processor networks with fixed interconnection topology and for robotic networks with position dependent interconnection topology Detailed treatment of averaging and consensus algorithms interpreted as linear iterations on synchronous networks Introduction of geometric notions such as partitions proximity graphs and multicenter functions Detailed treatment of motion coordination algorithms for deployment rendezvous connectivity maintenance and boundary estimation

**Mathematical Methods in Elasticity Imaging** Habib Ammari, Elie Bretin, Josselin Garnier, Hyeonbae Kang, Hyundae Lee, Abdul Wahab, 2015-04-06 This book is the first to comprehensively explore elasticity imaging and examines recent important developments in asymptotic imaging modeling and analysis of deterministic and stochastic elastic wave propagation phenomena It derives the best possible functional images for small inclusions and cracks within the context of stability and resolution and introduces a topological derivative based imaging framework for detecting elastic inclusions in the time harmonic regime For imaging extended elastic inclusions accurate optimal control methodologies are designed and the effects of uncertainties of the geometric or physical parameters on stability and resolution properties are evaluated In particular the book shows how localized damage to a mechanical structure affects its dynamic characteristics



and how measured eigenparameters are linked to elastic inclusion or crack location orientation and size Demonstrating a novel method for identifying locating and estimating inclusions and cracks in elastic structures the book opens possibilities for a mathematical and numerical framework for elasticity imaging of nanoparticles and cellular structures Mathematical Analysis of Deterministic and Stochastic Problems in Complex Media Electromagnetics G. F. Roach, I. G. Stratis, A. N. Yannacopoulos, 2012-03-04

Electromagnetic complex media are artificial materials that affect the propagation of electromagnetic waves in surprising ways not usually seen in nature Because of their wide range of important applications these materials have been intensely studied over the past twenty five years mainly from the perspectives of physics and engineering But a body of rigorous mathematical theory has also gradually developed and this is the first book to present that theory Designed for researchers and advanced graduate students in applied mathematics electrical engineering and physics this book introduces the electromagnetics of complex media through a systematic state of the art account of their mathematical theory The book combines the study of well posedness homogenization and controllability of Maxwell equations complemented with constitutive relations describing complex media The book treats deterministic and stochastic problems both in the frequency and time domains It also covers computational aspects and scattering problems among other important topics Detailed appendices make the book self contained in terms of mathematical prerequisites and accessible to engineers and physicists as well as mathematicians **Genomic Signal Processing** Ilya Shmulevich, Edward R.

Dougherty, 2014-09-08 Genomic signal processing GSP can be defined as the analysis processing and use of genomic signals to gain biological knowledge and the translation of that knowledge into systems based applications that can be used to diagnose and treat genetic diseases Situated at the crossroads of engineering biology mathematics statistics and computer science GSP requires the development of both nonlinear dynamical models that adequately represent genomic regulation and diagnostic and therapeutic tools based on these models This book facilitates these developments by providing rigorous mathematical definitions and propositions for the main elements of GSP and by paying attention to the validity of models relative to the data Ilya Shmulevich and Edward Dougherty cover real world situations and explain their mathematical modeling in relation to systems biology and systems medicine Genomic Signal Processing makes a major contribution to computational biology systems biology and translational genomics by providing a self contained explanation of the fundamental mathematical issues facing researchers in four areas classification clustering network modeling and network intervention *Robust Optimization* Aharon Ben-Tal, Laurent El Ghaoui, Arkadi Nemirovski, 2009-08-10

Robust optimization is still a relatively new approach to optimization problems affected by uncertainty but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology Written by the principal developers of robust optimization and describing the main achievements of a decade of research this is the first book to provide a comprehensive and up to date account of the subject Robust optimization is designed to meet some major

challenges associated with uncertainty affected optimization problems to operate under lack of full information on the nature of uncertainty to model the problem in a form that can be solved efficiently and to provide guarantees about the performance of the solution The book starts with a relatively simple treatment of uncertain linear programming proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints probabilistic approach It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic multistage problems The theory is supported by numerous examples and computational illustrations An essential book for anyone working on optimization and decision making under uncertainty Robust Optimization also makes an ideal graduate textbook on the subject

**A Dynamical Systems Theory of Thermodynamics** Wassim M. Haddad, 2019-06-04 A brand new conceptual look at dynamical thermodynamics This book merges the two universalisms of thermodynamics and dynamical systems theory in a single compendium with the latter providing an ideal language for the former to develop a new and unique framework for dynamical thermodynamics In particular the book uses system theoretic ideas to bring coherence clarity and precision to an important and poorly understood classical area of science The dynamical systems formalism captures all of the key aspects of thermodynamics including its fundamental laws while providing a mathematically rigorous formulation for thermodynamical systems out of equilibrium by unifying the theory of mechanics with that of classical thermodynamics This book includes topics on nonequilibrium irreversible thermodynamics Boltzmann thermodynamics mass action kinetics and chemical reactions finite time thermodynamics thermodynamic critical phenomena with continuous and discontinuous phase transitions information theory continuum and stochastic thermodynamics and relativistic thermodynamics A Dynamical Systems Theory of Thermodynamics develops a postmodern theory of thermodynamics as part of mathematical dynamical systems theory The book establishes a clear nexus between thermodynamic irreversibility the second law of thermodynamics and the arrow of time to further unify discreteness and continuity indeterminism and determinism and quantum mechanics and general relativity in the pursuit of understanding the most fundamental property of the universe the entropic arrow of time

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## **Mathematics**

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