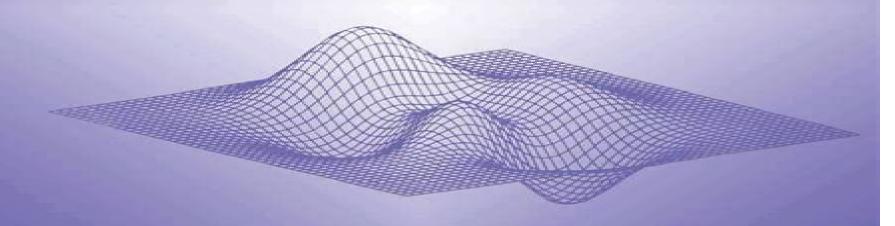
NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

# Minimax Theory and Applications

Edited by Biagio Ricceri and Stephen Simons



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# **Minimax Theory And Applications**

Paul H. Rabinowitz, Conference Board of the Mathematical Sciences

# **Minimax Theory And Applications:**

Minimax Theory and Applications Biagio Ricceri, Stephen Simons, 2013-06-29 The present volume contains the proceedings of the workshop on Minimax Theory and Applications that was held during the week 30 September 6 October 1996 at the G Stampacchia International School of Mathematics of the E Majorana Centre for Scientific Cul ture in Erice Italy The main theme of the workshop was minimax theory in its most classical meaning That is to say given a real valued function f on a product space X x Y one tries to find conditions that ensure the validity of the equality sup inf f x y inf sup f x y yEY xEX xEX yEY This is not an appropriate place to enter into the technical details of the proofs of minimax theorems or into the history of the contributions to the solution of this basic problem in the last 7 decades But we do want to stress its intrinsic interest and point out that in spite of its extremely simple formulation it conceals a great wealth of ideas This is clearly shown by the large variety of methods and tools that have been used to study it The applications of minimax theory are also extremely interesting In fact the need for the ability to switch quantifiers arises in a seemingly boundless range of different situations So the good quality of a minimax theorem can also be judged by its applicability We hope that this volume will offer a rather complete account of the state of the art of the subject Minimax and Applications Ding-Zhu Du, Panos M. Pardalos, 2013-12-01 Techniques and principles of minimax theory play a key role in many areas of research including game theory optimization and computational complexity In general a minimax problem can be formulated as min max f x y 1 EX lEY where f x y is a function defined on the product of X and Y spaces There are two basic issues regarding minimax problems The first issue concerns the establishment of sufficient and necessary conditions for equality minmaxf x y maxminf x y 2 EX IEY IEY EX The classical minimax theorem of von Neumann is a result of this type Duality theory in linear and convex quadratic programming interprets minimax theory in a different way The second issue concerns the establishment of sufficient and necessary conditions for values of the variables x and y that achieve the global minimax function value f x y minmaxf x y 3 EX lEY There are two developments in minimax theory that we would like to mention **Minimax Methods** in Critical Point Theory with Applications to Differential Equations Paul H. Rabinowitz, Conference Board of the Mathematical Sciences, 1986-07-01 The book provides an introduction to minimax methods in critical point theory and shows their use in existence questions for nonlinear differential equations An expanded version of the author's 1984 CBMS lectures this volume is the first monograph devoted solely to these topics Among the abstract questions considered are the following the mountain pass and saddle point theorems multiple critical points for functionals invariant under a group of symmetries perturbations from symmetry and variational methods in bifurcation theory. The book requires some background in functional analysis and differential equations especially elliptic partial differential equations It is addressed to mathematicians interested in differential equations and or nonlinear functional analysis particularly critical point theory KKM Theory and Applications in Nonlinear Analysis George Xian-Zhi Yuan, 1999-02-09 This reference provides a lucid introduction to

the principles and applications of Knaster Kuratowski Mazurkiewicz KKM theory and explores related topics in nonlinear set **Search Theory and Applications** K. Haley, 2012-12-06 The NATO Advanced Research Institute on valued analysis Search Theory and Appli cations was held at the Hotel Algarve in Praia Da Rocha Portugal from March 26 through March 30 1979 and was sponsored by the NATO Special Programme Panel on Systems Science There were forty one participants representing a wide range of backgrounds and interests The purpose of the institute was to bring together people working in search theory and applications with potential users of search techniques to stimulate the increased application of recent ly developed search technology to civilian problems such as search and rescue mineral exploration surveillance and fishing Con versely it was felt that by exposing search analysts to potential applications and new problems they would be stimulated to develop new techniques for these applications and problems The exchange of ideas and problems necessary to accomplish these goals was provided in the meeting workshops There were three workshops Search and Rescue Exploration and Surveillance and Fishing each consisting of a small group of search analysts and potential users working together to define areas in which search theory and technology can be applied and to outline plans for im plementation At the end of the conference each working group submitted a report outlining possible areas of search applications and discussing problems which needed to be solved in order to im plement these applications **Minimax and Applications** Ding-Zhu Du, Panos M. Pardalos, 1995-10-31 Techniques and principles of minimax theory play a key role in many areas of research including game theory optimization and computational complexity In general a minimax problem can be formulated as min max f x y 1 EX lEY where f x y is a function defined on the product of X and Y spaces There are two basic issues regarding minimax problems The first issue concerns the establishment of sufficient and necessary conditions for equality minmaxf x y maxminf x y 2 EX IEY IEY EX The classical minimax theorem of von Neumann is a result of this type Duality theory in linear and convex quadratic programming interprets minimax theory in a different way The second issue concerns the establishment of sufficient and necessary conditions for values of the variables x and y that achieve the global minimax function value f x y minmaxf x y 3 EX lEY There are two developments in minimax theory that we would like to mention Pareto Optimality, Game Theory and Equilibria Panos M. Pardalos, A. Migdalas, Leonidas Pitsoulis, 2008-07-02 This comprehensive work examines important recent developments and modern applications in the fields of optimization control game theory and equilibrium programming In particular the concepts of equilibrium and optimality are of immense practical importance affecting decision making problems regarding policy and strategies and in understanding and predicting systems in different application domains ranging from economics and engineering to military applications The book consists of 29 survey chapters written by distinguished researchers in the above areas New Frontiers of Decision Making for the **Information Technology Era** Yong Shi, Milan Zeleny, 2000 The volume provides users and developers of the IT S information technology and systems with information about the advances in decision making and decision making support

that empower and enable information technology in the direction of productivity and effectiveness of decision making in business The chapters have been written by well known international experts in decision making and they explore the frontiers of decision making in the era of IT S The book is intended to serve as a research source scientific reference and business support source as well as a book of student readings that will appeal to a larger international audience

Variational Methods in Partially Ordered Spaces Alfred Göpfert, Hassan Riahi, Christiane Tammer, Constantin Zălinescu, 2023-12-08 In mathematical modeling of processes occurring in logistics management science operations research networks mathematical finance medicine and control theory one often encounters optimization problems involving more than one objective function so that Multiobjective Optimization or Vector Optimization initiated by W Pareto has received new impetus The growing interest in vector optimization problems both from the theoretical point of view and as it concerns applications to real world optimization problems asks for a general scheme which embraces several existing developments and stimulates new ones This book aims to provide the newest results and applications of this quickly growing field Basic tools of partially ordered spaces are discussed and applied to variational methods in nonlinear analysis and to optimization problems The book begins by providing simple examples that illustrate what kind of problems can be handled with the methods presented The book then deals with connections between order structures and topological structures of sets discusses properties of nonlinear scalarization functions and derives corresponding separation theorems for not necessarily convex sets Furthermore characterizations of set relations via scalarization are presented Important topological properties of multifunctions and new results concerning the theory of vector optimization and equilibrium problems are presented in the book These results are applied to construct numerical algorithms especially proximal point algorithms and geometric algorithms based on duality assertions In the second edition new sections about set less relations optimality conditions in set optimization and the asymptotic behavior of multiobjective Pareto equilibrium problems have been incorporated Furthermore a new chapter regarding scalar optimization problems under uncertainty and robust counterpart problems employing approaches based on vector optimization set optimization and nonlinear scalarization was added Throughout the entire book there are examples used to illustrate the results and check the stated conditions This book will be of interest to graduate students and researchers in pure and applied mathematics economics and engineering A sound knowledge of linear algebra and introductory real analysis should provide readers with sufficient background for this book **Fixed Point Theory and Applications** Yeol Je Cho, 2002 Fixed Point Theory Applications Volume II Fixed Point Theory and Best **Approximation:** The KKM-map Principle S.P. Singh, B. Watson, P. Srivastava, 2013-04-17 The aim of this volume is to make available to a large audience recent material in nonlinear functional analysis that has not been covered in book format before Here several topics of current and growing interest are systematically presented such as fixed point theory best approximation the KKM map principle and results related to optimization theory variational inequalities and complementarity

problems Illustrations of suitable applications are given the links between results in various fields of research are highlighted and an up to date bibliography is included to assist readers in further studies Audience This book will be of interest to graduate students researchers and applied mathematicians working in nonlinear functional analysis operator theory approximations and expansions convex sets and related geometric topics and game theory **Matroid Theory and its Applications in Electric Network Theory and in Statics** Andras Recski, 2013-06-29 I The topics of this book The concept of a matroid has been known for more than five decades Whitney 1935 introduced it as a common generalization of graphs and matrices In the last two decades it has become clear how important the concept is for the following reasons 1 Combinatorics or discrete mathematics was considered by many to be a collection of interesting sometimes deep but mostly unrelated ideas However like other branches of mathematics combinatorics also encompasses some gen eral tools that can be learned and then applied to various problems Matroid theory is one of these tools 2 Within combinatorics the relative importance of algorithms has in creased with the spread of computers Classical analysis did not even consider problems where only a finite number of cases were to be studied Now such problems are not only considered but their complexity is often analyzed in con siderable detail Some questions of this type for example the determination of when the so called greedy algorithm is optimal cannot even be answered without matroidal tools Localization Approaches in Strongly Indefinite Problems Yanheng Ding, Tian Xu, 2025-02-05 Several important problems arising in Physics Differential Geometry and other topics lead to consider semilinear variational equations of strongly indefinite type and a great deal of work has been devoted to their study From the mathematical point of view the main interest relies on the fact that the tools of Nonlinear Functional Analysis based on compactness arguments and non degenerate structure in general cannot be used at least in a straightforward way and some new techniques have to be developed This book discusses some new abstract methods together with their applications to several localization problems whose common feature is to involve semilinear partial differential equations with a strongly indefinite structure This book deals with a variety of partial differential equations including nonlinear Dirac equation from quantum physics which is of first order coupled system of multi component incongruent diffusion and spinorial Yamabe type equations on spin manifolds The unified framework in this book covers not only the existence of solutions to these PDEs problems but also asymptotic behaviors of these solutions In particular the results for the nonlinear Dirac equations show several concentration behaviors of semiclassical standing waves under the effect of external potentials and the results for the spinorial Yamabe type equations show the existence of conformal embeddings of the 2 sphere into Euclidean 3 space with prescribed mean curvature This book will be appealing to a variety of audiences including researchers postdocs and advanced graduate students who are interested in strongly indefinite problems Equilibrium Problems and Applications Gábor Kassay, Vicențiu Rădulescu, 2018-10-09 Equilibrium Problems and Applications develops a unified variational approach to deal with single valued set valued and quasi equilibrium problems

The authors promote original results in relationship with classical contributions to the field of equilibrium problems The content evolved in the general setting of topological vector spaces and it lies at the interplay between pure and applied nonlinear analysis mathematical economics and mathematical physics This abstract approach is based on tools from various fields including set valued analysis variational and hemivariational inequalities fixed point theory and optimization Applications include models from mathematical economics Nash equilibrium of non cooperative games and Browder variational inclusions The content is self contained and the book is mainly addressed to researchers in mathematics economics and mathematical physics as well as to graduate students in applied nonlinear analysis A rigorous mathematical analysis of Nash equilibrium type problems which play a central role to describe network traffic models competition games or problems arising in experimental economics Develops generic models relevant to mathematical economics and quantitative modeling of game theory aiding economists to understand vital material without having to wade through complex proofs Reveals a number of surprising interactions among various equilibria topics enabling readers to identify a common and unified approach to analysing problem sets Illustrates the deep features shared by several types of nonlinear problems encouraging readers to develop further this unifying approach from other viewpoints into economic models in turn

Handbook of Game Theory with Economic Applications R.J. Aumann, S. Hart, 1992 This is the second of three volumes surveying the state of the art in Game Theory and its applications to many and varied fields in particular to economics The chapters in the present volume are contributed by outstanding authorities and provide comprehensive coverage and precise statements of the main results in each area The applications include empirical evidence The following topics are covered communication and correlated equilibria coalitional games and coalition structures utility and subjective probability common knowledge bargaining zero sum games differential games and applications of game theory to signalling moral hazard search evolutionary biology international relations voting procedures social choice public economics politics and cost allocation This handbook will be of interest to scholars in economics political science psychology mathematics and biology For more information on the Handbooks in Economics series please see our home page on http www elsevier nl The Foundations of Statistics Leonard J. Savage, 2012-08-29 Classic analysis of the foundations of statistics and locate hes development of personal probability one of the greatest controversies in modern statistical thought Revised edition Calculus probability statistics and Boolean algebra are recommended Manifold Learning Theory and Applications Yungian Ma, Yun Fu,2011-12-20 Trained to extract actionable information from large volumes of high dimensional data engineers and scientists often have trouble isolating meaningful low dimensional structures hidden in their high dimensional observations Manifold learning a groundbreaking technique designed to tackle these issues of dimensionality reduction finds widespread

**Game Theory and Applications** Tatsuro Ichiishi,Abraham Neyman,Yair Tauman,2014-06-28 Game Theory and Applications outlines game theory and proves its validity by examining it alongside the neoclassical paradigm This book

contends that the neoclassical theory is the exceptional case and that game theory may indeed be the rule The papers and abstracts collected here explore its recent development and suggest new research directions Explains many of the recent central developments in game theory Highlights new research directions in economic theory which surpass the neoclassical paradigm Includes game theoretical analyses in economics political science and biology Written by leading game theorists economists political scientists and biologists **Sign-Changing Critical Point Theory** Wenming Zou, 2008-12-15 Many nonlinear problems in physics engineering biology and social sciences can be reduced to finding critical points of functionals While minimax and Morse theories provide answers to many situations and problems on the existence of multiple critical points of a functional they often cannot provide much needed additional properties of these critical points Sign changing critical point theory has emerged as a new area of rich research on critical points of a differentiable functional with important applications to nonlinear elliptic PDEs Key features of this book 1 Self contained in depth treatment of sign changing critical point theory 2 Further explorations in Minimax and Morse theories 3 Topics devoted to linking and nodal solutions the sign changing saddle point theory the generalized Brezis Nirenberg critical point theorem the parameter dependence of sign changing critical points 3 Applications of sign changing critical point theory studied within the classical symmetric mountain pass theorem 4 Applies sign changing concepts to Schr dinger equations and boundary value problems This book is intended for advanced graduate students and researchers involved in sign changing critical point theory PDEs global analysis and nonlinear functional analysis Convex Analysis and Optimization Dimitri Bertsekas, Angelia Nedic, Asuman Ozdaglar, 2003-03-01 A uniquely pedagogical insightful and rigorous treatment of the analytical geometrical foundations of optimization The book provides a comprehensive development of convexity theory and its rich applications in optimization including duality minimax saddle point theory Lagrange multipliers and Lagrangian relaxation nondifferentiable optimization It is an excellent supplement to several of our books Convex Optimization Theory Athena Scientific 2009 Convex Optimization Algorithms Athena Scientific 2015 Nonlinear Programming Athena Scientific 2016 Network Optimization Athena Scientific 1998 and Introduction to Linear Optimization Athena Scientific 1997 Aside from a thorough account of convex analysis and optimization the book aims to restructure the theory of the subject by introducing several novel unifying lines of analysis including 1 A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems 2 A unified development of conditions for existence of solutions of convex optimization problems conditions for the minimax equality to hold and conditions for the absence of a duality gap in constrained optimization 3 A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions Among its features the book a Develops rigorously and comprehensively the theory of convex sets and functions in the classical tradition of Fenchel and Rockafellar b Provides a geometric highly visual treatment of

convex and nonconvex optimization problems including existence of solutions optimality conditions Lagrange multipliers and duality c Includes an insightful and comprehensive presentation of minimax theory and zero sum games and its connection with duality d Describes dual optimization the associated computational methods including the novel incremental subgradient methods and applications in linear quadratic and integer programming e Contains many examples illustrations and exercises with complete solutions about 200 pages posted at the publisher s web site http www athenasc com convexity html

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