

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**

George A. Anastassiou, Oktay Duman



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 **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 **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

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

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

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

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

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

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

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