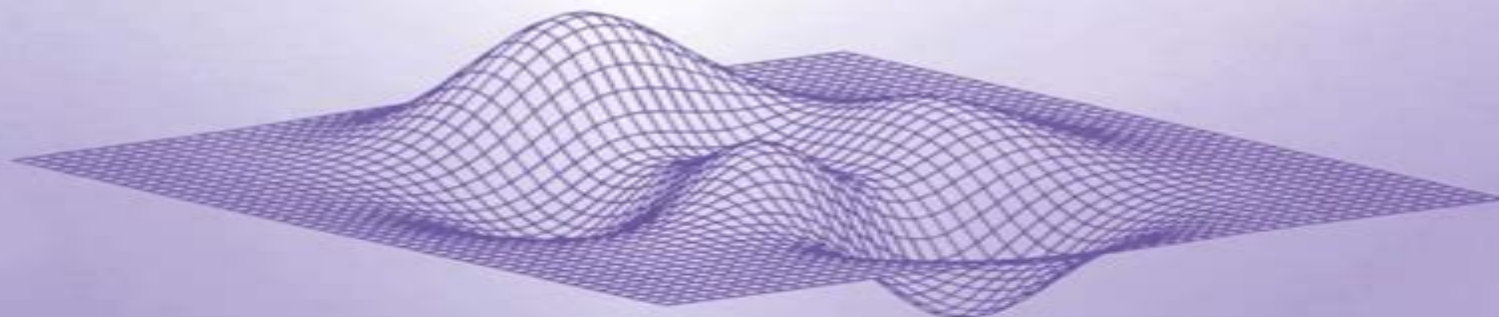


NONCONVEX OPTIMIZATION AND ITS APPLICATIONS

A Reformulation-Linearization Technique for Solving Discrete and Continuous Nonconvex Problems

Hanif D. Sherali and Warren P. Adams



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Reformulation Linearization Technique For Solving Discrete And Continuous Nonconvex Problems

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Reformulation Linearization Technique For Solving Discrete And Continuous Nonconvex Problems:

A Reformulation-Linearization Technique for Solving Discrete and Continuous Nonconvex Problems Hanif D. Sherali, W. P. Adams, 2013-04-17 This book deals with the theory and applications of the Reformulation Linearization Convexification Technique RL T for solving nonconvex optimization problems A unified treatment of discrete and continuous nonconvex programming problems is presented using this approach In essence the bridge between these two types of nonconvexities is made via a polynomial representation of discrete constraints For example the binariness on a 0 1 variable x can be equivalently expressed as the polynomial constraint $x^2 - x = 0$ The motivation for this book is the role of tight linear convex programming representations or relaxations in solving such discrete and continuous nonconvex programming problems The principal thrust is to commence with a model that affords a useful representation and structure and then to further strengthen this representation through automatic reformulation and constraint generation techniques As mentioned above the focal point of this book is the development and application of RL T for use as an automatic reformulation procedure and also to generate strong valid inequalities The RLT operates in two phases In the Reformulation Phase certain types of additional implied polynomial constraints that include the aforementioned constraints in the case of binary variables are appended to the problem The resulting problem is subsequently linearized except that certain convex constraints are sometimes retained in particular special cases in the Linearization Convexification Phase This is done via the definition of suitable new variables to replace each distinct variable product term The higher dimensional representation yields a linear or convex programming relaxation

Stochastic and Global Optimization G. Dzemlyda, V. Saltenis, A. Žilinskas, 2006-04-11 In the paper we propose a model of tax incentives optimization for investment projects with a help of the mechanism of accelerated depreciation Unlike the tax holidays which influence on effective income tax rate accelerated depreciation affects on taxable income In modern economic practice the state actively use for an attraction of investment into the creation of new enterprises such mechanisms as accelerated depreciation and tax holidays The problem under our consideration is the following Assume that the state region is interested in realization of a certain investment project for example the creation of a new enterprise In order to attract a potential investor the state decides to use a mechanism of accelerated tax depreciation The following question arise What is a reasonable principle for choosing depreciation rate From the state's point of view the future investor's behavior will be rational It means that while looking at economic environment the investor choose such a moment for investment which maximizes his expected net present value NPV from the given project For this case both criteria and investment rule depend on proposed by the state depreciation policy For the simplicity we will suppose that the purpose of the state for a given project is a maximization of a discounted tax payments into the budget from the enterprise after its creation Of course these payments depend on the moment of investor's entry and therefore on the depreciation policy established by the state

Moments, Positive Polynomials and Their Applications Jean-Bernard Lasserre, 2010 1 The

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Handbook of Discrete and Combinatorial Mathematics Kenneth H. Rosen, 2017-10-19 Handbook of Discrete and Combinatorial Mathematics provides a comprehensive reference volume for mathematicians computer scientists engineers as well as students and reference librarians The material is presented so that key information can be located and used quickly and easily Each chapter includes a glossary Individual topics are covered in sections and subsections within chapters each of

which is organized into clearly identifiable parts definitions facts and examples Examples are provided to illustrate some of the key definitions facts and algorithms Some curious and entertaining facts and puzzles are also included Readers will also find an extensive collection of biographies This second edition is a major revision It includes extensive additions and updates Since the first edition appeared in 1999 many new discoveries have been made and new areas have grown in importance which are covered in this edition

Advanced Computational Methods for Knowledge Engineering Ngoc Thanh Nguyen,Tien van Do,Hoai An Thi,2013-03-22 The book consists of 29 extended chapters which have been selected and invited from the submissions to the 1st International Conference on Computer Science Applied Mathematics and Applications ICCSAMA 2013 held on 9 10 May 2013 in Warsaw Poland The book is organized into five parts which are Advanced Optimization Methods and Their Applications Queuing Theory and Applications Computational Methods for Knowledge Engineering Knowledge Engineering with Cloud and Grid Computing and Logic Based Methods for Decision Making and Data Mining respectively All chapters in the book discuss theoretical and practical issues connected with computational methods and optimization methods for knowledge engineering

Assignment Problems, Revised Reprint Rainer Burkard,Mauro Dell'Amico,Silvano Martello,2012-10-31 Assignment Problems is a useful tool for researchers practitioners and graduate students In 10 self contained chapters it provides a comprehensive treatment of assignment problems from their conceptual beginnings through present day theoretical algorithmic and practical developments The topics covered include bipartite matching algorithms linear assignment problems quadratic assignment problems multi index assignment problems and many variations of these Researchers will benefit from the detailed exposition of theory and algorithms related to assignment problems including the basic linear sum assignment problem and its variations Practitioners will learn about practical applications of the methods the performance of exact and heuristic algorithms and software options This book also can serve as a text for advanced courses in areas related to discrete mathematics and combinatorial optimisation The revised reprint provides details on a recent discovery related to one of Jacobi s results new material on inverse assignment problems and quadratic assignment problems and an updated bibliography

Metaheuristics Karl F. Doerner,Michel Gendreau,Peter Greistorfer,Walter Gutjahr,Richard F. Hartl,Marc Reimann,2007-08-13 The aim of Metaheuristics Progress in Complex Systems Optimization is to provide several different kinds of information a delineation of general metaheuristics methods a number of state of the art articles from a variety of well known classical application areas as well as an outlook to modern computational methods in promising new areas Therefore this book may equally serve as a textbook in graduate courses for students as a reference book for people interested in engineering or social sciences and as a collection of new and promising avenues for researchers working in this field Highlighted are recent developments in the areas of Simulated Annealing Path Relinking Scatter Search Tabu Search Variable Neighborhood Search Hyper heuristics Constraint Programming Iterated Local Search GRASP bio inspired algorithms like Genetic Algorithms Memetic Algorithms Ant Colony

Optimization or Swarm Intelligence and several other paradigms Broadband Mobile Multimedia Yan Zhang, Shiwen Mao, Laurence T. Yang, Thomas M Chen, 2008-06-03 Multimedia service provisioning is believed to be one of the prerequisites to guarantee the success of next generation wireless networks Examining the role of multimedia in state of the art wireless systems and networks Broadband Mobile Multimedia Techniques and Applications presents a collection of introductory concepts fundamental tech **Logistik Management** Stefan Voß, Julia Pahl, Silvia Schwarze, 2009-08-21 Die Globalisierung und Virtualisierung von Geschäftsbeziehungen vergrößert die Bedeutung und die Komplexität logistischer Herausforderungen Das Management logistischer Netzwerke wird zu einem wesentlichen Wettbewerbsfaktor für Unternehmen Das Buch wie die gleichnamige Tagung September 2009 haben zum Ziel den internationalen Gedankenaustausch und die Diskussion zwischen Wissenschaft und Praxis gezielt zu fördern damit Strategien Methoden und Werkzeuge entwickelt werden können die es ermöglichen den wachsenden Anforderungen gerecht zu werden **Optimization with Multivalued Mappings** Stephan Dempe, Vyacheslav Kalashnikov, 2006-09-19 In the field of nondifferentiable nonconvex optimization one of the most intensely investigated areas is that of optimization problems involving multivalued mappings in constraints or as the objective function This book focuses on the tremendous development in the field that has taken place since the publication of the most recent volumes on the subject The new topics studied include the formulation of optimality conditions using different kinds of generalized derivatives for set valued mappings such as for example the coderivative of Mordukhovich the opening of new applications e.g. the calibration of water supply systems or the elaboration of new solution algorithms e.g. smoothing methods The book is divided into three parts The focus in the first part is on bilevel programming The chapters in the second part contain investigations of mathematical programs with equilibrium constraints The third part is on multivalued set valued optimization The chapters were written by outstanding experts in the areas of bilevel programming mathematical programs with equilibrium or complementarity constraints MPEC and set valued optimization problems

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