

Mathematical Programs with Equilibrium Constraints

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Mathematical Programs With Equilibrium Constraints

Brian Baumrucker



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Mathematical Programs with Equilibrium Constraints Zhi-Quan Luo, Jong-Shi Pang, Daniel Ralph, 1996-11-13 This book provides a solid foundation and an extensive study for an important class of constrained optimization problems known as Mathematical Programs with Equilibrium Constraints MPEC which are extensions of bilevel optimization problems The book begins with the description of many source problems arising from engineering and economics that are amenable to treatment by the MPEC methodology Error bounds and parametric analysis are the main tools to establish a theory of exact penalisation a set of MPEC constraint qualifications and the first order and second order optimality conditions The book also describes several iterative algorithms such as a penalty based interior point algorithm an implicit programming algorithm and a piecewise sequential quadratic programming algorithm for MPECs Results in the book are expected to have significant impacts in such disciplines as engineering design economics and game equilibria and transportation planning within all of which MPEC has a central role to play in the modelling of many practical problems

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