

Springer Monographs in Mathematics

Viorel Barbu  
Teodor Precupanu

# Convexity and Optimization in Banach Spaces

*Fourth Edition*

 Springer

# Convexity And Optimization In Banach Spaces Springer Monographs In Mathematics

**Viorel Barbu, Teodor Precupanu**



## **Convexity And Optimization In Banach Spaces Springer Monographs In Mathematics:**

**Convexity and Optimization in Banach Spaces** Viorel Barbu, Teodor Precupanu, 2012-01-03 An updated and revised edition of the 1986 title Convexity and Optimization in Banach Spaces this book provides a self contained presentation of basic results of the theory of convex sets and functions in infinite dimensional spaces The main emphasis is on applications to convex optimization and convex optimal control problems in Banach spaces A distinctive feature is a strong emphasis on the connection between theory and application This edition has been updated to include new results pertaining to advanced concepts of subdifferential for convex functions and new duality results in convex programming The last chapter concerned with convex control problems has been rewritten and completed with new research concerning boundary control systems the dynamic programming equations in optimal control theory and periodic optimal control problems Finally the structure of the book has been modified to highlight the most recent progression in the field including fundamental results on the theory of infinite dimensional convex analysis and includes helpful bibliographical notes at the end of each chapter Convexity and Optimization in Banach Spaces Viorel Barbu, Teodor Precupanu, 2012-01-03

An updated and revised edition of the 1986 title Convexity and Optimization in Banach Spaces this book provides a self contained presentation of basic results of the theory of convex sets and functions in infinite dimensional spaces The main emphasis is on applications to convex optimization and convex optimal control problems in Banach spaces A distinctive feature is a strong emphasis on the connection between theory and application This edition has been updated to include new results pertaining to advanced concepts of subdifferential for convex functions and new duality results in convex programming The last chapter concerned with convex control problems has been rewritten and completed with new research concerning boundary control systems the dynamic programming equations in optimal control theory and periodic optimal control problems Finally the structure of the book has been modified to highlight the most recent progression in the field including fundamental results on the theory of infinite dimensional convex analysis and includes helpful bibliographical notes at the end of each chapter Convexity and Optimization in Banach Spaces Viorel Barbu, Teodor Precupanu, 1978

**Unilateral Variational Analysis In Banach Spaces (In 2 Parts)** Lionel Thibault, 2023-02-14 The monograph provides a detailed and comprehensive presentation of the rich and beautiful theory of unilateral variational analysis in infinite dimensions It is divided into two volumes named Part I and Part II Starting with the convergence of sets and the semilimits and semicontinuities of multimappings the first volume develops the theories of tangent cones of subdifferentials of convexity and duality in locally convex spaces of extended mean value inequalities in absence of differentiability of metric regularity of constrained optimization problems The second volume is devoted to special classes of non smooth functions and sets It expands the theory of subsmooth functions and sets of semiconvex functions and multimappings of primal lower regular functions of singularities of non smooth mappings of prox regular functions and sets in general spaces of differentiability of projection mapping and others for prox regular sets Both

volumes I and II contain for each chapter extensive comments covering related developments and historical comments Connected area fields of the material are optimization optimal control variational inequalities differential inclusions mechanics economics The book is intended for PhD students researchers and practitioners using unilateral variational analysis tools

**Turnpike Phenomenon in Metric Spaces** Alexander J. Zaslavski, 2023-04-17 This book is devoted to the study of the turnpike phenomenon arising in optimal control theory Special focus is placed on Turnpike results in sufficient and necessary conditions for the turnpike phenomenon and in its stability under small perturbations of objective functions The most important feature of this book is that it develops a large general class of optimal control problems in metric space Additional value is in the provision of solutions to a number of difficult and interesting problems in optimal control theory in metric spaces Mathematicians working in optimal control optimization and experts in applications of optimal control to economics and engineering will find this book particularly useful All main results obtained in the book are new The monograph contains nine chapters Chapter 1 is an introduction Chapter 2 discusses Banach space valued functions set valued mappings in infinite dimensional spaces and related continuous time dynamical systems Some convergence results are obtained In Chapter 3 a discrete time dynamical system with a Lyapunov function in a metric space induced by a set valued mapping is studied Chapter 4 is devoted to the study of a class of continuous time dynamical systems an analog of the class of discrete time dynamical systems considered in Chapter 3 Chapter 5 develops a turnpike theory for a class of general dynamical systems in a metric space with a Lyapunov function Chapter 6 contains a study of the turnpike phenomenon for discrete time nonautonomous problems on subintervals of half axis in metric spaces which are not necessarily compact Chapter 7 contains preliminaries which are needed in order to study turnpike properties of infinite dimensional optimal control problems In Chapter 8 sufficient and necessary conditions for the turnpike phenomenon for continuous time optimal control problems on subintervals of the half axis in metric spaces is established In Chapter 9 the examination continues of the turnpike phenomenon for the continuous time optimal control problems on subintervals of half axis in metric spaces discussed in Chapter 8

**Convex Functions and Their Applications** Constantin P. Niculescu, Lars-Erik Persson, 2025-03-11 This third edition presents an expanded and updated treatment of convex analysis methods incorporating many new results that have emerged in recent years These additions are essential for grasping the practical applications of convex function theory in solving contemporary real world problems To reflect these advancements the material has been meticulously reorganized with a greater emphasis on topics relevant to current research Additionally great care has been taken to ensure that the text remains accessible to a broad audience including both students and researchers focused on the application of mathematics Ideal for undergraduate courses graduate seminars or as a comprehensive reference this book is an indispensable resource for those seeking to understand the extensive potential of convex function theory

*Turnpike Phenomenon and Symmetric Optimization Problems* Alexander J. Zaslavski, 2022-04-11 Written by a leading expert in

turnpike phenomenon this book is devoted to the study of symmetric optimization variational and optimal control problems in infinite dimensional spaces and turnpike properties of their approximate solutions The book presents a systematic and comprehensive study of general classes of problems in optimization calculus of variations and optimal control with symmetric structures from the viewpoint of the turnpike phenomenon The author establishes generic existence and well posedness results for optimization problems and individual not generic turnpike results for variational and optimal control problems Rich in impressive theoretical results the author presents applications to crystallography and discrete dispersive dynamical systems which have prototypes in economic growth theory This book will be useful for researchers interested in optimal control calculus of variations turnpike theory and their applications such as mathematicians mathematical economists and researchers in crystallography to name just a few

**Convexity from the Geometric Point of View: Exercises and Solutions** Vitor Balestro, Horst Martini, Ralph Teixeira, 2025-08-04 This book provides the solutions to all 347 exercises contained in the text *Convexity from the Geometric Point of View* published in the same Cornerstones series All these exercises are restated and numbered analogously to those in the original text The corresponding solutions follow each exercise Besides the discussion of all solutions some additional facts about the main text are sprinkled throughout Sections of further reading are posted to the ends of each chapter supplying the reader with background literature to selected notions and tools that play a role in the exercises and or solutions to the chapter The original text gives a comprehensive introduction to the common core of convex geometry and is suitable as a primary text for courses in convex geometry and in discrete geometry including polytopes Additionally it can be used as a single reference for a complete introduction to convex geometry The content coverage is sufficiently broad that the reader may gain a glimpse of the entire breadth of the field various subfields and interesting connections to neighboring disciplines Mainly directed to graduate and advanced undergraduates the original text is self contained in such a way that it can be read by anyone who has standard undergraduate knowledge of analysis and of linear algebra The same is true for this book of solutions

**Convexity and Optimization in Banach Spaces** V. Barbu, Th. Precupanu, 2014-08-15 **Algebraic Topology** Smail Djebali, 2024-11-18 The aim of the textbook is two fold first to serve as an introductory graduate course in Algebraic Topology and then to provide an application oriented presentation of some fundamental concepts in Algebraic Topology to the fixed point theory A simple approach based on point set Topology is used throughout to introduce many standard constructions of fundamental and homological groups of surfaces and topological spaces The approach does not rely on Homological Algebra The constructions of some spaces using the quotient spaces such as the join the suspension and the adjunction spaces are developed in the setting of Topology only The computations of the fundamental and homological groups of many surfaces and topological spaces occupy large parts of the book sphere torus projective space Mobius band Klein bottle manifolds adjunctions spaces Borsuk's theory of retracts which is intimately related to the problem of the extendability of continuous functions is

developed in details This theory together with the homotopy theory the lifting and covering maps may serve as additional course material for students involved in General Topology The book comprises 280 detailed worked examples 320 exercises with hints or references 80 illustrative figures and more than 80 commutative diagrams to make it more oriented towards applications maps between spheres Borsuk Ulam Theory Fixed Point Theorems As applications the book offers some existence results on the solvability of some nonlinear differential equations subject to initial or boundary conditions The book is suitable for students primarily enrolled in Algebraic Topology General Topology Homological Algebra Differential Topology Differential Geometry and Topological Geometry It is also useful for advanced undergraduate students who aspire to grasp easily some new concepts in Algebraic Topology and Applications The textbook is practical both as a teaching and research document for Bachelor Master students and first year PhD students since it is accessible to any reader with a modest understanding of topological spaces The book aspires to fill a gap in the existing literature by providing a research and teaching document which investigates both the theory and the applications of Algebraic Topology in an accessible way without missing the main results of the topics covered

*Density Functional Theory* Eric Cancès, Gero Friesecke, 2023-07-18

Density functional theory DFT provides the most widely used models for simulating molecules and materials based on the fundamental laws of quantum mechanics It plays a central role in a huge spectrum of applications in chemistry physics and materials science Quantum mechanics describes a system of  $N$  interacting particles in the physical 3 dimensional space by a partial differential equation in  $3N$  spatial variables The standard numerical methods thus incur an exponential increase of computational effort with  $N$  a phenomenon known as the curse of dimensionality in practice these methods already fail beyond  $N=2$  DFT overcomes this problem by 1 reformulating the  $N$  body problem involving functions of  $3N$  variables in terms of the density a function of 3 variables 2 approximating it by a pioneering hybrid approach which keeps important ab initio contributions and re models the remainder in a data driven way This book intends to be an accessible yet state of art text on DFT for graduate students and researchers in applied and computational mathematics physics chemistry and materials science It introduces and reviews the main models of DFT covering their derivation and mathematical properties numerical treatment and applications

**Stochastic Optimal Control in Infinite Dimension** Giorgio Fabbri, Fausto Gozzi, Andrzej Świąch, 2017-06-22

Providing an introduction to stochastic optimal control in infinite dimension this book gives a complete account of the theory of second order HJB equations in infinite dimensional Hilbert spaces focusing on its applicability to associated stochastic optimal control problems It features a general introduction to optimal stochastic control including basic results e.g. the dynamic programming principle with proofs and provides examples of applications A complete and up to date exposition of the existing theory of viscosity solutions and regular solutions of second order HJB equations in Hilbert spaces is given together with an extensive survey of other methods with a full bibliography In particular Chapter 6 written by M Fuhrman and G Tessitore surveys the theory of regular solutions of HJB equations arising in infinite dimensional stochastic

control via BSDEs The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs and in PDEs in infinite dimension Readers from other fields who want to learn the basic theory will also find it useful The prerequisites are standard functional analysis the theory of semigroups of operators and its use in the study of PDEs some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension and the basics of stochastic analysis and stochastic equations in infinite dimensional spaces

**Uncertainty Quantification in Variational Inequalities** Joachim Gwinner, Baasansuren Jadamba, Akhtar A. Khan, Fabio Raciti, 2021-12-21 Uncertainty Quantification UQ is an emerging and extremely active research discipline which aims to quantitatively treat any uncertainty in applied models The primary objective of Uncertainty Quantification in Variational Inequalities Theory Numerics and Applications is to present a comprehensive treatment of UQ in variational inequalities and some of its generalizations emerging from various network economic and engineering models Some of the developed techniques also apply to machine learning neural networks and related fields Features First book on UQ in variational inequalities emerging from various network economic and engineering models Completely self contained and lucid in style Aimed for a diverse audience including applied mathematicians engineers economists and professionals from academia Includes the most recent developments on the subject which so far have only been available in the research literature

**New Trends in Parameter Identification for Mathematical Models** Bernd Hofmann, Antonio Leitão, Jorge P. Zubelli, 2018-02-13 The Proceedings volume contains 16 contributions to the IMPA conference New Trends in Parameter Identification for Mathematical Models Rio de Janeiro Oct 30 Nov 3 2017 integrating the Chemnitz Symposium on Inverse Problems on Tour This conference is part of the Thematic Program on Parameter Identification in Mathematical Models organized at IMPA in October and November 2017 One goal is to foster the scientific collaboration between mathematicians and engineers from the Brazilian European and Asian communities Main topics are iterative and variational regularization methods in Hilbert and Banach spaces for the stable approximate solution of ill posed inverse problems novel methods for parameter identification in partial differential equations problems of tomography solution of coupled conduction radiation problems at high temperatures and the statistical solution of inverse problems with applications in physics

*Complementarity and Variational Inequalities in Electronics* Daniel Goeleven, 2017-05-18 Complementarity and Variational Inequalities in Electronics evaluates the main mathematical models relevant to the study of electrical network problems involving devices The book focuses on complementarity problems variational inequalities and non regular dynamical systems which are well known for their applications in mechanics and economics but rarely target electrical applications The book uses these tools to review the qualitative properties of devices including slicers amplitude selectors sampling gates operational amplifiers and four diode bridge full wave rectifiers Users will find demonstrations on how to compute optimized output signal relevant to potentially superior applications In addition the book describes how to determine the stationary points of dynamical circuits and to determine the corresponding

Lyapunov stability and attractivity properties topics of major importance for further dynamical analysis and control Hemivariational inequalities are also covered in some depth relevant to application in thyristor devices Reviews the main mathematical models applicable to the study of electrical networks involving diodes and transistors Focuses on theoretical existence and uniqueness of a solution stability of stationary solutions and invariance properties Provides realistic complementarity and variational problems to illustrate theoretical results Evaluates applications of the theory across many devices including slicers amplitude selectors sampling gates operational amplifiers and four diode bridge full wave rectifiers Details both fully developed mathematical proofs and common models used in electronics Provides a comprehensive literature review including thousands of relevant references

### **Convex Analysis and Optimization in Hadamard Spaces**

Miroslav Bacak, 2014-10-29 In the past two decades convex analysis and optimization have been developed in Hadamard spaces This book represents a first attempt to give a systematic account on the subject Hadamard spaces are complete geodesic spaces of nonpositive curvature They include Hilbert spaces Hadamard manifolds Euclidean buildings and many other important spaces While the role of Hadamard spaces in geometry and geometric group theory has been studied for a long time first analytical results appeared as late as in the 1990s Remarkably it turns out that Hadamard spaces are appropriate for the theory of convex sets and convex functions outside of linear spaces Since convexity underpins a large number of results in the geometry of Hadamard spaces we believe that its systematic study is of substantial interest Optimization methods then address various computational issues and provide us with approximation algorithms which may be useful in sciences and engineering We present a detailed description of such an application to computational phylogenetics The book is primarily aimed at both graduate students and researchers in analysis and optimization but it is accessible to advanced undergraduate students as well

Maximum Principle and Dynamic Programming Viscosity Solution Approach Bing Sun, Bao-Zhu Guo, Zhen-Zhen Tao, 2025-08-02 This book is concerned with optimal control problems of dynamical systems described by partial differential equations PDEs The content covers the theory and numerical algorithms starting with open loop control and ending with closed loop control It includes Pontryagin's maximum principle and the Bellman dynamic programming principle based on the notion of viscosity solution The Bellman dynamic programming method can produce the optimal control in feedback form making it more appealing for online implementations and robustness The determination of the optimal feedback control law is of fundamental importance in optimal control and can be argued as the Holy Grail of control theory The book is organized into five chapters Chapter 1 presents necessary mathematical knowledge Chapters 2 and 3 Part 1 focus on the open loop control while Chapter 4 and 5 Part 2 focus on the closed loop control In this monograph we incorporate the notion of viscosity solution of PDE with dynamic programming approach The dynamic programming viscosity solution DPVS approach is then used to investigate optimal control problems In each problem the optimal feedback law is synthesized and numerically demonstrated The last chapter presents multiple



algorithms for the DPVS approach including an upwind finite difference scheme with the convergence proof It is worth noting that the dynamic systems considered are primarily of technical or biologic origin which is a highlight of the book This book is systematic and self contained It can serve the expert as a ready reference for control theory of infinite dimensional systems These chapters taken together would also make a one semester course for graduate with first courses in PDE constrained optimal control

**Scalar and Vector Risk in the General Framework of Portfolio Theory** Stanislaus Maier-Paape, Pedro Júdice, Andreas Platen, Qiji Jim Zhu, 2023-09-01 This book is the culmination of the authors industry academic collaboration in the past several years The investigation is largely motivated by bank balance sheet management problems The main difference between a bank balance sheet management problem and a typical portfolio optimization problem is that the former involves multiple risks The related theoretical investigation leads to a significant extension of the scope of portfolio theories The book combines practitioners perspectives and mathematical rigor For example to guide the bank managers to trade off different Pareto efficient points the topological structure of the Pareto efficient set is carefully analyzed Moreover on top of computing solutions the authors focus the investigation on the qualitative properties of those solutions and their financial meanings These relations such as the role of duality are most useful in helping bank managers to communicate their decisions to the different stakeholders Finally bank balance sheet management problems of varying levels of complexity are discussed to illustrate how to apply the central mathematical results Although the primary motivation and application examples in this book are focused in the area of bank balance sheet management problems the range of applications of the general portfolio theory is much wider As a matter of fact most financial problems involve multiple types of risks Thus the book is a good reference for financial practitioners in general and students who are interested in financial applications This book can also serve as a nice example of a case study for applied mathematicians who are interested in engaging in industry academic collaboration

**Convexity and optimization in Banach spaces** V. Barbu, Th. Precupanu, 2014-09-12

**Basics of Nonlinear Optimization** Marek Galewski, 2024-12-20 This textbook gives an introduction to optimization tools which arise around the Weierstrass theorem about the minimum of a lower semicontinuous function Starting from a Euclidean space it moves further into the infinite dimensional setting towards the direct variational method going through differentiation and introducing relevant background information on the way Exercises accompany the text and include observations remarks and examples that help understand the presented material Although some basic knowledge of functional analysis is assumed covering Hilbert and Banach spaces and the Lebesgue integration the required background material is covered throughout the text and literature suggestions are provided For less experienced readers a summary of some optimization techniques is also included The book will appeal to both students and instructors in specialized courses on optimization wishing to learn more about variational methods

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