Deterministic Global Optimization

Theory, Methods and Applications

Christodoulos A. Floudas

Deterministic Global Optimization Theory Methods And Applications Nonconvex Optimization And Its Applications

L Darling-Hammond

Deterministic Global Optimization Theory Methods And Applications Nonconvex Optimization And Its Applications:

Deterministic Global Optimization Christodoulos A. Floudas,2000 This book provides a unified and insightful treatment of deterministic global optimization It introduces theoretical and algorithmic advances that address the computation and characterization of global optima determine valid lower and upper bounds on the global minima and maxima and enclose all solutions of nonlinear constrained systems of equations Among its special features the book Introduces the fundamentals of deterministic global optimization Provides a thorough treatment of decomposition based global optimization approaches for biconvex and bilinear problems Covers global optimization methods for generalized geometric programming problems Presents in depth global optimization algorithms for general twice continuously differentiable nonlinear problems Provides a detailed treatment of global optimization methods for mixed integer nonlinear problems Develops global optimization approaches for the enclosure of all solutions of nonlinear constrained systems of equations Includes many important applications from process design synthesis control and operations phase equilibrium design under uncertainty parameter estimation azeotrope prediction structure prediction in clusters and molecules protein folding and peptide docking Audience This book can be used as a textbook in graduate level courses and as a desk reference for researchers in all branches of engineering and applied science applied mathematics industrial engineering operations research computer science economics computational chemistry and molecular biology **Deterministic Global Optimization** Christodoulos a Floudas,2014-01-15 Handbook of Global Optimization Reiner Horst,Panos M. Pardalos,H. Edwin Romeijn,2002-06-30 Global optimization is concerned with the computation and characterization of global optima of nonlinear functions During the past three decades the field of global optimization has been growing at a rapid pace and the number of publications on all aspects of global optimization has been increasing steadily Many applications as well as new theoretical algorithmic and computational contributions have resulted The Handbook of Global Optimization is the first comprehensive book to cover recent developments in global optimization Each contribution in the Handbook is essentially expository in nature but scholarly in its treatment The chapters cover optimality conditions complexity results concave minimization DC programming general quadratic programming nonlinear complementarity minimax problems multiplicative programming Lipschitz optimization fractional programming network problems trajectory methods homotopy methods interval methods and stochastic approaches **Introduction to Global Optimization** R. Horst,Panos M. Pardalos,Nguyen Van Thoai,2000-12-31 Most of the existing books on optimization focus on the problem of computing locally optimal solutions Global optimization is concerned with the computation and characterization of global optima of nonlinear functions Global optimization problems are widespread in the mathematical modeling of real world systems for a very broad range of applications During the past three decades many new theoretical algorithmic and computational contributions have helped to solve globally multi extreme

problems arising from important practical applications Introduction to Global Optimization is the first comprehensive textbook that covers the fundamentals in global optimization The second edition includes algorithms applications and complexity results for quadratic programming concave minimization DC and Lipshitz problems decomposition algorithms for nonconvex optimization and nonlinear network flow problems Each chapter contains illustrative examples and ends with carefully selected exercises which are designed to help the student to get a grasp of the material and enhance their knowledge of global optimization methods Audience This textbook is addressed not only to students of mathematical programming but to all scientists in various disciplines who need global optimization methods to model and solve problems

Global Optimization with Non-Convex Constraints Roman G. Strongin,Yaroslav D. Sergeyev,2013-11-09 Everything should be made as simple as possible but not simpler Albert Einstein Readers Digest 1977 The modern practice of creating technical systems and technological processes of high effi ciency besides the employment of new principles new materials new physical effects and other new solutions which is very traditional and plays the key role in the selection of the general structure of the object to be designed also includes the choice of the best combination for the set of parameters geometrical sizes electrical and strength characteristics etc concretizing this general structure because the Variation of these parameters with the structure or linkage being already set defined can essentially affect the objective performance indexes The mathematical tools for choosing these best combinations are exactly what is this book about With the advent of computers and the computer aided design the pro bations of the selected variants are usually performed not for the real examples this may require some very expensive building of sample op tions and of the special installations to test them but by the analysis of the corresponding mathematical models The sophistication of the mathematical models for the objects to be designed which is the natu ral consequence of the raising complexity of these objects greatly com plicates the objective performance analysis Today the main and very often the only available instrument for such an analysis is computer aided simulation of an object s behavior based on numerical experiments with its mathematical model *Global Optimization and Constraint Satisfaction* Christophe Jermann,Arnold Neumaier,Djamila Sam,2005-05-10 Theformulationofmanypracticalproblemsnaturallyinvolvesconstraintsonthe variables entering the mathematical model of a real life situation to be analyzed It is of great interest to nd the possible scenarios satisfying all constraints and iftherearemanyofthem eitherto ndthebestsolution ortoobtainacompact explicit representation of the whole feasible set The 2nd Workshop on Global Constrained Optimization and Constraint S isfaction COCOS 2003 which took place during November 18 21 2003 in L sanne Switzerland was dedicated to theoretical algorithmic and application oriented advances in answering these questions Here global optimization refers to nding the absolutely best feasible point while constraint satisfaction refers to ndingallpossiblefeasiblepoints AsinCOCOS2002 the rstsuchworkshop see the proceeedings 1 the emphasis was on complete solving techniques for problems involving continuous variables that provide all solutions with full

rigor and on applications which however were allowed to have relaxed standards of rigor The participants used the opportunity to meet experts from global optimi tion mathematical programming constraint programming and applications and to present and discuss ongoing work and new directions in the eld Four invited lectures and 20 contributed talks were presented at the workshop The invited lectures were given by John Hooker Logic Based Methods for Global Optimization Jean Pierre Merlet Usual and Unusual Applications of Interval Analysis Hermann Schichl The COCONUT Optimization Environment and Jorge Mor e Global Optimization Computational Servers This volume contains the text of Hooker s invited lecture and of 12 c tributed talks Copies of the slides for most presentations can be found at 2 Constraintsatisfactionproblems Threepapersfocusonalgorithmicaspects of constraint satisfaction problems **European Symposium on Computer Aided Process Engineering - 14** Ana Paula Barbosa-Póvoa,Henrique Matos,2004-05-14 This book contains papers presented at the 14th European Symposium on Computer Aided Process Engineering ESCAPE 14 The ESCAPE symposia bring together scientists students and engineers from academia and industry who are active in the research and application of Computer Aided Process Engineering The objective of ESCAPE 14 is to highlight the use of computers and information technology tools on five specific themes 1 Product and Process Design 2 Synthesis and Process Integration 3 Process Control and Analysis 4 Manufacturing Process Operations 5 New Challenges in CAPE Provides this year s comprehensive overview of the current state of affairs in the CAPE community Contains reports from the frontiers of science by the field s most respected scientists Special Keynote by Professor Roger Sargent Long Term Achievement CAPE Award winner **Stochastic Global Optimization** Anatoly Zhigljavsky,Antanasz Zilinskas,2007-11-20 This book aims to cover major methodological and theoretical developments in the eld of stochastic global optimization This eld includes global random search and methods based on probabilistic assumptions about the objective function We discuss the basic ideas lying behind the main algorithmic schemes formulate the most essential algorithms and outline the ways of their theor ical investigation We try to be mathematically precise and sound but at the same time we do not often delve deep into the mathematical detail referring instead to the corresponding literature We often do not consider the most g eral assumptions preferring instead simplicity of arguments For example we only consider continuous nite dimensional optimization despite the fact that some of the methods can easily be modi ed for discrete or in nite dimensional optimization problems The authors interests and the availability of good surveys on particular topics have in uenced the choice of material in the book For example there are excellent surveys on simulated annealing both on theoretical and plementation aspects of this method and evolutionary algorithms including genetic algorithms We thus devote much less attention to these topics than they merit concentrating instead on the issues which are not that well d umented in literature We also spend more time discussing the most recent ideas which have been proposed in the last few years **Advances in Convex Analysis and Global Optimization** Nicolas Hadjisavvas,Panos M. Pardalos,2013-12-01 There has been much recent progress in global optimization algo rithms for nonconvex continuous and

discrete problems from both a theoretical and a practical perspective Convex analysis plays a fun damental role in the analysis and development of global optimization algorithms This is due essentially to the fact that virtually all noncon vex optimization problems can be described using differences of convex functions and differences of convex sets A conference on Convex Analysis and Global Optimization was held during June 5 9 2000 at Pythagorion Samos Greece The conference was honoring the memory of C Caratheodory 1873 1950 and was en dorsed by the Mathematical Programming Society MPS and by the Society for Industrial and Applied Mathematics SIAM Activity Group in Optimization The conference was sponsored by the European Union through the EPEAEK program the Department of Mathematics of the Aegean University and the Center for Applied Optimization of the University of Florida by the General Secretariat of Research and Tech nology of Greece by the Ministry of Education of Greece and several local Greek government agencies and companies This volume contains a selective collection of refereed papers based on invited and contribut ing talks presented at this conference The two themes of convexity and global optimization pervade this book The conference provided a forum for researchers working on different aspects of convexity and global opti mization to present their recent discoveries and to interact with people working on complementary aspects of mathematical programming   Frontiers in Global Optimization Christodoulos A. Floudas,Panos M. Pardalos,2013-12-01 Global Optimization has emerged as one of the most exciting new areas of mathematical programming Global optimization has received a wide attraction from many fields in the past few years due to the success of new algorithms for addressing previously intractable problems from diverse areas such as computational chemistry and biology biomedicine structural optimization computer sciences operations research economics and engineering design and control This book contains refereed invited papers submitted at the 4th international confer ence on Frontiers in Global Optimization held at Santorini Greece during June 8 12 2003 Santorini is one of the few sites of Greece with wild beauty created by the explosion of a volcano which is in the middle of the gulf of the island The mystic landscape with its numerous mult extrema was an inspiring location particularly for researchers working on global optimization The three previous conferences on Recent Advances in Global Opti mization State of the Art in Global Optimization and Optimization in Computational Chemistry and Molecular Biology Local and Global approaches took place at Princeton University in 1991 1995 and 1999 respectively The papers in this volume focus on de terministic methods for global optimization stochastic methods for global optimization distributed computing methods in global optimization and applications of global optimiza tion in several branches of applied science and engineering computer science computational chemistry structural biology and bio informatics   *Interval Linear Programming and Extensions* Milan Hladík,2025-05-31 This book delves into the intricate world of interval programming offering a comprehensive exploration of mathematical programming problems characterized by interval data Interval data often arising from uncertainties like measurement errors or estimations are also pivotal in analyzing stability sensitivity and managing numerical issues At the heart of this book is the principle of interval analysis

ensuring that all possible realizations of interval data are accounted for Readers will uncover a wealth of knowledge as the author meticulously examines how variations in input coefficients affect optimal solutions and values in linear programming The chapters are organized into three parts foundational concepts of interval analysis linear programming with interval data and advanced extensions into multiobjective and nonlinear problems This book invites readers to explore critical questions about stability duality and practical applications across diverse fields With contributions from eminent scholars it provides a unique blend of theoretical insights and practical case studies Designed for both researchers and students with a basic understanding of mathematics this book serves as an essential resource for anyone interested in mathematical programming Whether used as a monograph or a lecture textbook it offers clear explanations and comprehensive proofs to make complex concepts accessible Scholars in operations research applied mathematics and related disciplines will find this volume invaluable for advancing their understanding of interval programming **Lectures on Global Optimization** Thomas Frederick Coleman,2009 A large number of mathematical models in many diverse areas of science and engineering have lead to the formulation of optimization problems where the best solution globally optimal is needed This book covers a small subset of important topics in global optimization with emphasis on theoretical developments and scientific applications **Structural Biology of the Complement System** Dimitrios Morikis,John D. Lambris,2005-03-29 Of recent the structure of the complement system has received considerable attention including the publication of several three dimensional structures of complement proteins This has led to the need for an authoritative resource to provide a complete overview of the basics as well as an explanation of the cutting edge work being accomplished in Global Optimization and Constraint Satisfaction Christian Bliek,Christophe Jermann,Arnold Neumaier,2003-10-28 This book constitutes the thoroughly refereed post proceedings of the First International Workshop on Global Constraints Optimization and Costraint Satisfaction COCOS 2002 held in Valbonne Sophia Antipolis France in October 2002 The 15 revised full papers presented together with 2 invited papers were carefully selected during two rounds of reviewing and improvement The papers address current issues in global optimization mathematical programming and constraint programming they are grouped in topical sections on optimization constraint satisfaction and benchmarking **Convexification and Global Optimization in Continuous and Mixed-Integer Nonlinear Programming** Mohit Tawarmalani,Nikolaos V. Sahinidis,2002-10-31 This book provides an insightful and comprehensive treatment of convexification and global optimization of continuous and mixed integer nonlinear programs Developed for students researchers and practitioners the book covers theory algorithms software and applications This thought provoking book develops a powerful and widely applicable framework for constructing closed form expressions of convex envelopes of nonlinear functions presents a systematic treatment of branch and bound while providing acceleration mechanisms and enhancements unifies ideas at the interface between operations research and computer science devising efficient algorithmic implementation for global optimization offers students modelers and algorithm developers a rich

collection of models applications and numerical examples elucidates through geometric interpretations the concepts discussed throughout the book shows how optimization theory can lead to breakthroughs in diverse application areas including molecular design process and product design facility location and supply chain design and operation demonstrates that the BARON software developed by the authors can solve global optimization problems heretofore considered intractable in an entirely automated manner on a personal computer Audience This book will be of interest to researchers in operations research management science applied mathematics computer science computational chemistry and all branches of engineering In addition the book can be used in graduate level courses in nonlinear optimization integer programming global optimization convex analysis applied mathematics and engineering design **Simplicial Global Optimization** Remigijus Paulavičius,Julius Žilinskas,2013-10-09 Simplicial Global Optimization is centered on deterministic covering methods partitioning feasible region by simplices This book looks into the advantages of simplicial partitioning in global optimization through applications where the search space may be significantly reduced while taking into account symmetries of the objective function by setting linear inequality constraints that are managed by initial partitioning The authors provide an extensive experimental investigation and illustrates the impact of various bounds types of subdivision strategies of candidate selection on the performance of algorithms A comparison of various Lipschitz bounds over simplices and an extension of Lipschitz global optimization with out the Lipschitz constant to the case of simplicial partitioning is also depicted in this text Applications benefiting from simplicial partitioning are examined in detail such as nonlinear least squares regression and pile placement optimization in grillage type foundations Researchers and engineers will benefit from simplicial partitioning algorithms such as Lipschitz branch and bound Lipschitz optimization without the Lipschitz constant heuristic partitioning presented This book will leave readers inspired to develop simplicial versions of other algorithms for global optimization and even use other non rectangular partitions for special applications Proc. of the Fourth Brazilian Symp. on Mathematical and Computational Biology vol.2: First International Symposium on Mathematical and Computational Biology ,
    Derivative-free DIRECT-type Global Optimization Linas Stripinis,Remigijus Paulavičius,2023-11-27 After providing an in depth introduction to derivative free global optimization with various constraints this book presents new original results from well known experts on the subject A primary focus of this book is the well known class of deterministic DIRECT DIviding RECTangle type algorithms This book describes a new set of algorithms derived from newly developed partitioning sampling and selection approaches in the box and generally constrained global optimization including extensions to multi objective optimization DIRECT type optimization algorithms are discussed in terms of fundamental principles potential and boundaries of their applicability The algorithms are analyzed from various perspectives to offer insight into their main features This explains how and why they are effective at solving optimization problems As part of this book the authors also present several techniques for accelerating the DIRECT type algorithms through parallelization and implementing efficient data

structures by revealing the pros and cons of the design challenges involved A collection of DIRECT type algorithms described and analyzed in this book is available in DIRECTGO a MATLAB toolbox on GitHub Lastly the authors demonstrate the performance of the algorithms for solving a wide range of global optimization problems with various constraints ranging from a few to hundreds of variables Additionally well known practical problems from the literature are used to demonstrate the effectiveness of the developed algorithms It is evident from these numerical results that the newly developed approaches are capable of solving problems with a wide variety of structures and complexity levels Since implementations of the algorithms are publicly available this monograph is full of examples showing how to use them and how to choose the most efficient ones depending on the nature of the problem being solved Therefore many specialists students researchers engineers economists computer scientists operations researchers and others will find this book interesting and helpful

Nonsmooth/Nonconvex Mechanics David Yang Gao,Raymond W. Ogden,Georgios E. Stavroulakis,2013-12-01 Nonsmooth and nonconvex models arise in several important applications of mechanics and engineering The interest in this field is growing from both mathematicians and engineers The study of numerous industrial applications including contact phenomena in statics and dynamics or delamination effects in composites require the consideration of nonsmoothness and nonconvexity The mathematical topics discussed in this book include variational and hemivariational inequalities duality complementarity variational principles sensitivity analysis eigenvalue and resonance problems and minimax problems Applications are considered in the following areas among others nonsmooth statics and dynamics stability of quasi static evolution processes friction problems adhesive contact and debonding inverse problems pseudoelastic modeling of phase transitions chaotic behavior in nonlinear beams and nonholonomic mechanical systems This volume contains 22 chapters written by various leading researchers and presents a cohesive and authoritative overview of recent results and applications in the area of nonsmooth and nonconvex mechanics Audience Faculty graduate students and researchers in applied mathematics optimization control and engineering   Canonical Duality Theory David Yang Gao,Vittorio Latorre,Ning Ruan,2017-10-09 This book on canonical duality theory provides a comprehensive review of its philosophical origin physics foundation and mathematical statements in both finite and infinite dimensional spaces A ground breaking methodological theory canonical duality theory can be used for modeling complex systems within a unified framework and for solving a large class of challenging problems in multidisciplinary fields in engineering mathematics and the sciences This volume places a particular emphasis on canonical duality theory s role in bridging the gap between non convex analysis mechanics and global optimization With 18 total chapters written by experts in their fields this volume provides a nonconventional theory for unified understanding of the fundamental difficulties in large deformation mechanics bifurcation chaos in nonlinear science and the NP hard problems in global optimization Additionally readers will find a unified methodology and powerful algorithms for solving challenging problems in complex systems with real world applications in non convex analysis non

monotone variational inequalities integer programming topology optimization post buckling of large deformed structures etc Researchers and graduate students will find explanation and potential applications in multidisciplinary fields

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