CONVEX ANALYSIS AND OPTIMIZATION

Dimitri P. Bertsekas with

Angelia Nedić and Asuman E. Ozdaglar

Athena Scientific

Convex Analysis And Optimization

Miroslav Bacak

Convex Analysis And Optimization:

  Convex Analysis and Optimization Dimitri Bertsekas,Angelia Nedic,Asuman Ozdaglar,2003-03-01 A uniquely pedagogical insightful and rigorous treatment of the analytical geometrical foundations of optimization The book provides a comprehensive development of convexity theory and its rich applications in optimization including duality minimax saddle point theory Lagrange multipliers and Lagrangian relaxation nondifferentiable optimization It is an excellent supplement to several of our books Convex Optimization Theory Athena Scientific 2009 Convex Optimization Algorithms Athena Scientific 2015 Nonlinear Programming Athena Scientific 2016 Network Optimization Athena Scientific 1998 and Introduction to Linear Optimization Athena Scientific 1997 Aside from a thorough account of convex analysis and optimization the book aims to restructure the theory of the subject by introducing several novel unifying lines of analysis including 1 A unified development of minimax theory and constrained optimization duality as special cases of duality between two simple geometrical problems 2 A unified development of conditions for existence of solutions of convex optimization problems conditions for the minimax equality to hold and conditions for the absence of a duality gap in constrained optimization 3 A unification of the major constraint qualifications allowing the use of Lagrange multipliers for nonconvex constrained optimization using the notion of constraint pseudonormality and an enhanced form of the Fritz John necessary optimality conditions Among its features the book a Develops rigorously and comprehensively the theory of convex sets and functions in the classical tradition of Fenchel and Rockafellar b Provides a geometric highly visual treatment of convex and nonconvex optimization problems including existence of solutions optimality conditions Lagrange multipliers and duality c Includes an insightful and comprehensive presentation of minimax theory and zero sum games and its connection with duality d Describes dual optimization the associated computational methods including the novel incremental subgradient methods and applications in linear quadratic and integer programming e Contains many examples illustrations and exercises with complete solutions about 200 pages posted at the publisher s web site http www athenasc com convexity html   *Convex Analysis for Optimization* Jan Brinkhuis,2020-05-05 This textbook offers graduate students a concise introduction to the classic notions of convex optimization Written in a highly accessible style and including numerous examples and illustrations it presents everything readers need to know about convexity and convex optimization The book introduces a systematic three step method for doing everything which can be summarized as conify work deconify It starts with the concept of convex sets their primal description constructions topological properties and dual description and then moves on to convex functions and the fundamental principles of convex optimization and their use in the complete analysis of convex optimization problems by means of a systematic four step method Lastly it includes chapters on alternative formulations of optimality conditions and on illustrations of their use The author deals with the delicate subjects in a precise yet light minded spirit For experts in the field this book not only offers a unifying view but also opens a door to new discoveries in convexity and optimization perfectly

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Convex Analysis for Optimization Jan Brinkhuis,2020 This textbook offers graduate students a concise introduction to the classic notions of convex optimization Written in a highly accessible style and including numerous examples and illustrations it presents everything readers need to know about convexity and convex optimization The book introduces a systematic three step method for doing everything which can be summarized as conify work deconify It starts with the concept of convex sets their primal description constructions topological properties and dual description and then moves on to convex functions and the fundamental principles of convex optimization and their use in the complete analysis of convex optimization problems by means of a systematic four step method Lastly it includes chapters on alternative formulations of optimality conditions and on illustrations of their use The author deals with the delicate subjects in a precise yet light minded spirit For experts in the field this book not only offers a unifying view but also opens a door to new discoveries in convexity and optimization perfectly suited for classroom teaching Shuzhong Zhang Professor of Industrial and Systems Engineering University of Minnesota   Convex Analysis and Nonlinear Optimization Jonathan M. Borwein,Adrian S. Lewis,2013-06-29 Optimization is a rich and thriving mathematical discipline The theory underlying current computational optimization techniques grows ever more sophisticated The powerful and elegant language of convex analysis unifies much of this theory The aim of this book is to provide a concise accessible account of convex analysis and its applications and extensions for a broad audience It can serve as a teaching text at roughly the level of first year graduate students While the main body of the text is self contained each section concludes with an often extensive set of optional exercises The new edition adds material on semismooth optimization as well as several new proofs that will make this book even more self contained   **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 **Fundamentals of Convex Analysis and Optimization** Rafael Correa,Abderrahim Hantoute,Marco A. López,2024-07-12 This book aims at an innovative approach within the framework of convex analysis and optimization based on an in depth study of the behavior and properties of the supremum of families of convex functions It presents an original and systematic treatment of convex analysis covering standard results and improved calculus rules in subdifferential analysis The tools supplied in the text allow a direct approach to the mathematical foundations of convex optimization in particular to optimality and duality theory Other applications in the book concern convexification processes in optimization non convex integration of the Fenchel subdifferential variational characterizations of convexity and the study of Chebychev sets At the same time the underlying geometrical meaning of all the involved concepts and operations is highlighted and duly emphasized A notable feature of the book is its unifying methodology as well as the novelty of providing an alternative or complementary viewto the traditional one in which the discipline is presented to students and researchers This textbook can be used for courses on optimization convex and variational analysis addressed to graduate and post graduate students of mathematics and also students of economics and engineering It is also oriented to provide specific background for courses on optimal control data science operations research economics game theory etc The book represents a challenging and motivating development for those experts in functional analysis convex geometry and any kind of researchers who may be interested in applications of their work **Real and Convex Analysis** Qing Jun Hou,2016-08-01 Real analysis is an area of mathematics that deals with sets and sequences of real numbers as well as functions of one or more real variables As one of the main branches of analysis it can be seen as a subset of complex analysis many results of the former being special cases of results in the latter Real analysis deals with the real numbers and real valued functions of a real variable In particular it deals with the analytic properties of real functions and sequences including convergence and limits of sequences of real numbers the calculus of the real numbers and continuity smoothness and related properties of real valued functions Convex analysis is devoted to the study of properties of convex functions and convex sets often with applications in convex minimization a subdomain of optimization theory One of the fields of application of convex analysis is optimization meaning the search for maxima or minima of some functions and for points at which such extrema are reached Real analysis is necessary for probability theory which is the foundation for all of statistics operations research queuing theory and the mathematical finance Convex analysis is the mathematical foundation for convex optimization having deep knowledge of real and convex analysis helps students and researchers apply its tools more effectively Real and Convex Analysis aims to provide a concise accessible account of real and convex analysis and its applications and extensions for a broad audience It will be of valuable tool for professors researchers scientists and engineers It can also be used for the

advanced undergraduate level students **Convex Analysis and Global Optimization** Hoang Tuy,2013-03-09 Due to the general complementary convex structure underlying most nonconvex optimization problems encountered in applications convex analysis plays an essential role in the development of global optimization methods This book develops a coherent and rigorous theory of deterministic global optimization from this point of view Part I constitutes an introduction to convex analysis with an emphasis on concepts properties and results particularly needed for global optimization including those pertaining to the complementary convex structure Part II presents the foundation and application of global search principles such as partitioning and cutting outer and inner approximation and decomposition to general global optimization problems and to problems with a low rank nonconvex structure as well as quadratic problems Much new material is offered aside from a rigorous mathematical development Audience The book is written as a text for graduate students in engineering mathematics operations research computer science and other disciplines dealing with optimization theory It is also addressed to all scientists in various fields who are interested in mathematical optimization **Convex Analysis and Optimization** Jean Pierre Aubin,Richard B. Vinter,1982 This book is a collection of invited papers presented at an international colloquium on convex analysis and its applications held in honor of the Russian mathematician Alexander D Ioffe The possibilities of extending the theory to meet the challenges of potential new applications in mathematical programming optimal control econometrics and modeling provides a common theme to the papers This book will be of interest to researchers in non smooth analysis approximate subdifferentials quasiconvexity control theory and mathematical programming **Convex Optimization Algorithms** Dimitri Bertsekas,2015-02-01 This book provides a comprehensive and accessible presentation of algorithms for solving convex optimization problems It relies on rigorous mathematical analysis but also aims at an intuitive exposition that makes use of visualization where possible This is facilitated by the extensive use of analytical and algorithmic concepts of duality which by nature lend themselves to geometrical interpretation The book places particular emphasis on modern developments and their widespread applications in fields such as large scale resource allocation problems signal processing and machine learning The book is aimed at students researchers and practitioners roughly at the first year graduate level It is similar in style to the author s 2009Convex Optimization Theory book but can be read independently The latter book focuses on convexity theory and optimization duality while the present book focuses on algorithmic issues The two books share notation and together cover the entire finite dimensional convex optimization methodology To facilitate readability the statements of definitions and results of the theory book are reproduced without proofs in Appendix B *Convex Analysis and Beyond* Boris S. Mordukhovich,Nguyen Mau Nam,2022-04-24 This book presents a unified theory of convex functions sets and set valued mappings in topological vector spaces with its specifications to locally convex Banach and finite dimensional settings These developments and expositions are based on the powerful geometric approach of variational analysis which resides on set extremality with its characterizations and specifications in

the presence of convexity Using this approach the text consolidates the device of fundamental facts of generalized differential calculus to obtain novel results for convex sets functions and set valued mappings in finite and infinite dimensions It also explores topics beyond convexity using the fundamental machinery of convex analysis to develop nonconvex generalized differentiation and its applications The text utilizes an adaptable framework designed with researchers as well as multiple levels of students in mind It includes many exercises and figures suited to graduate classes in mathematical sciences that are also accessible to advanced students in economics engineering and other applications In addition it includes chapters on convex analysis and optimization in finite dimensional spaces that will be useful to upper undergraduate students whereas the work as a whole provides an ample resource to mathematicians and applied scientists particularly experts in convex and variational analysis optimization and their applications   *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   Convex Optimization Theory Dimitri Bertsekas,2009-06-01 An insightful concise and rigorous treatment of the basic theory of convex sets and functions in finite dimensions and the analytical geometrical foundations of convex optimization and duality theory Convexity theory is first developed in a simple accessible manner using easily visualized proofs Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality between descriptions of convex functions in terms of points and in terms of hyperplanes Finally convexity theory and abstract duality are applied to problems of constrained optimization Fenchel and conic duality and game theory to develop the sharpest possible duality results within a highly visual geometric framework This on line version of the book includes an extensive set of theoretical problems with detailed high quality solutions which significantly extend the range and value of the book The book may be used as a text for a theoretical convex optimization course the author has taught several variants of such a course at MIT and elsewhere over the last ten years It may also be used as a supplementary source for nonlinear programming classes and as a theoretical foundation for classes focused on convex optimization models rather than theory It is an excellent supplement to several of our books Convex Optimization Algorithms Athena Scientific

2015 Nonlinear Programming Athena Scientific 2017 Network Optimization Athena Scientific 1998 Introduction to Linear Optimization Athena Scientific 1997 and Network Flows and Monotropic Optimization Athena Scientific 1998 Convex and Stochastic Optimization J. Frédéric Bonnans,2019-04-24 This textbook provides an introduction to convex duality for optimization problems in Banach spaces integration theory and their application to stochastic programming problems in a static or dynamic setting It introduces and analyses the main algorithms for stochastic programs while the theoretical aspects are carefully dealt with The reader is shown how these tools can be applied to various fields including approximation theory semidefinite and second order cone programming and linear decision rules This textbook is recommended for students engineers and researchers who are willing to take a rigorous approach to the mathematics involved in the application of duality theory to optimization with uncertainty Analysis II Revaz V. Gamkrelidze,2012-12-06 Intended for a wide range of readers this book covers the main ideas of convex analysis and approximation theory The author discusses the sources of these two trends in mathematical analysis develops the main concepts and results and mentions some beautiful theorems The relationship of convex analysis to optimization problems to the calculus of variations to optimal control and to geometry is considered and the evolution of the ideas underlying approximation theory from its origins to the present day is discussed The book is addressed both to students who want to acquaint themselves with these trends and to lecturers in mathematical analysis optimization and numerical methods as well as to researchers in these fields who would like to tackle the topic as a whole and seek inspiration for its further development 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 Convex Optimization in Normed Spaces Juan Peypouquet,2015-03-18 This work is intended to serve as a guide for graduate students and researchers who wish to get acquainted with the main theoretical and practical tools for the numerical minimization of convex functions on Hilbert spaces Therefore it contains the main tools that are necessary to conduct independent research on the topic It is also a concise easy

to follow and self contained textbook which may be useful for any researcher working on related fields as well as teachers giving graduate level courses on the topic It will contain a thorough revision of the extant literature including both classical and state of the art references □□□□□ Dimitri P. Bertsekas,2006 30 **Large-Scale Convex Optimization** Ernest K. Ryu,Wotao Yin,2022-12 A unified analysis of first order optimization methods including parallel distributed algorithms using monotone operators **Convex Analysis** Ralph Tyrell Rockafellar,2015-04-29 Available for the first time in paperback R Tyrrell Rockafellar s classic study presents readers with a coherent branch of nonlinear mathematical analysis that is especially suited to the study of optimization problems Rockafellar s theory differs from classical analysis in that differentiability assumptions are replaced by convexity assumptions The topics treated in this volume include systems of inequalities the minimum or maximum of a convex function over a convex set Lagrange multipliers minimax theorems and duality as well as basic results about the structure of convex sets and the continuity and differentiability of convex functions and saddle functions This book has firmly established a new and vital area not only for pure mathematics but also for applications to economics and engineering A sound knowledge of linear algebra and introductory real analysis should provide readers with sufficient background for this book There is also a guide for the reader who may be using the book as an introduction indicating which parts are essential and which may be skipped on a first reading

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