
Convex Analysis and Variational Problems

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Convex Analysis and Variational Problems, 1976-01-01 **Convex Analysis and Variational Problems** Ivar Ekeland, Roger Temam, 1999-12-01 This book contains different developments of infinite dimensional convex programming in the context of convex analysis including duality minmax and Lagrangians and convexification of nonconvex optimization problems in the calculus of variations infinite dimension It also includes the theory of convex duality applied to partial differential equations no other reference presents this in a systematic way The minmax theorems contained in this book have many useful applications in particular the robust control of partial differential equations in finite time horizon First published in English in 1976 this SIAM Classics in Applied Mathematics edition contains the original text along with a new preface and some additional references

Ordinary Differential Equations And Applications Enrique Fernandez-cara, 2023-07-26 Differential equations can bring mathematics to life describing phenomena originating in physics chemistry biology economics and more Used by scientists and engineers alike differential equations are also the starting point of much purely mathematical activity They also play a role in the formulation and resolution of problems in harmonic analysis differential geometry and probability calculus A large part of functional analysis has therefore been motivated by the need to solve questions in the analysis of differential systems as with numerical analysis Differential equations are doubly relevant then as significant in many areas of mathematics and as important machinery for applying mathematics to real world problems This book therefore aims to provide a rigorous introduction to the theoretical study of differential equations and to demonstrate their utility with applications in many fields Ordinary Differential Equations and Applications originates from several courses given by the author for decades at the University of Seville It aims to bring together rigorous mathematical theory and the rich variety of applications for differential equations The book examines many aspects of differential equations their existence uniqueness and regularity alongside their continuous dependence on data and parameters Delving into permanent interpretation of the laws of differential equations we also look at the role of data and how their solutions behave Each chapter finishes with a collection of exercises many of which also contain useful hints

Advanced Techniques in Optimization for Machine Learning and Imaging Alessandro Benfenati, Federica Porta, Tatiana Alessandra Bubba, Marco Viola, 2024-10-02 In recent years non linear optimization has had a crucial role in the development of modern techniques at the interface of machine learning and imaging The present book is a collection of recent contributions in the field of optimization either revisiting consolidated ideas to provide formal theoretical guarantees or providing comparative numerical studies for challenging inverse problems in imaging The work of these papers originated in the INdAM Workshop Advanced Techniques in Optimization for Machine learning and Imaging held in Roma Italy on June 20 24 2022 The covered topics include non smooth optimisation techniques for model driven variational regularization fixed point continuation algorithms and their theoretical analysis for selection strategies of the

regularization parameter for linear inverse problems in imaging different perspectives on Support Vector Machines trained via Majorization Minimization methods generalization of Bayesian statistical frameworks to imaging problems and creation of benchmark datasets for testing new methods and algorithms

Active Particles, Volume 1 Nicola Bellomo, Pierre Degond, Eitan Tadmor, 2017-04-06 This volume collects ten surveys on the modeling simulation and applications of active particles using methods ranging from mathematical kinetic theory to nonequilibrium statistical mechanics The contributing authors are leading experts working in this challenging field and each of their chapters provides a review of the most recent results in their areas and looks ahead to future research directions The approaches to studying active matter are presented here from many different perspectives such as individual based models evolutionary games Brownian motion and continuum theories as well as various combinations of these Applications covered include biological network formation and network theory opinion formation and social systems control theory of sparse systems theory and applications of mean field games population learning dynamics of flocking systems vehicular traffic flow and stochastic particles and mean field approximation Mathematicians and other members of the scientific community interested in active matter and its many applications will find this volume to be a timely authoritative and valuable resource

Mathematical Reviews ,2008 **Mathematical Modeling** Christof Eck, Harald Garcke, Peter Knabner, 2017-04-11 Mathematical models are the decisive tool to explain and predict phenomena in the natural and engineering sciences With this book readers will learn to derive mathematical models which help to understand real world phenomena At the same time a wealth of important examples for the abstract concepts treated in the curriculum of mathematics degrees are given An essential feature of this book is that mathematical structures are used as an ordering principle and not the fields of application Methods from linear algebra analysis and the theory of ordinary and partial differential equations are thoroughly introduced and applied in the modeling process Examples of applications in the fields electrical networks chemical reaction dynamics population dynamics fluid dynamics elasticity theory and crystal growth are treated comprehensively

Optimization and Approximation Pablo Pedregal, 2017-09-07 This book provides a basic initial resource introducing science and engineering students to the field of optimization It covers three main areas mathematical programming calculus of variations and optimal control highlighting the ideas and concepts and offering insights into the importance of optimality conditions in each area It also systematically presents affordable approximation methods Exercises at various levels have been included to support the learning process

American Book Publishing Record ,2000 Nonlinear Elliptic Partial Differential Equations Hervé Le Dret, 2018-05-25 This textbook presents the essential parts of the modern theory of nonlinear partial differential equations including the calculus of variations After a short review of results in real and functional analysis the author introduces the main mathematical techniques for solving both semilinear and quasilinear elliptic PDEs and the associated boundary value problems Key topics include infinite dimensional fixed point methods the Galerkin method the maximum principle elliptic regularity and the

calculus of variations Aiming at graduate students and researchers this textbook contains numerous examples and exercises and provides several comments and suggestions for further study Stochastic Multi-Stage Optimization Pierre Carpentier, Jean-Philippe Chancelier, Guy Cohen, Michel De Lara, 2015-05-05 The focus of the present volume is stochastic optimization of dynamical systems in discrete time where by concentrating on the role of information regarding optimization problems it discusses the related discretization issues There is a growing need to tackle uncertainty in applications of optimization For example the massive introduction of renewable energies in power systems challenges traditional ways to manage them This book lays out basic and advanced tools to handle and numerically solve such problems and thereby is building a bridge between Stochastic Programming and Stochastic Control It is intended for graduate readers and scholars in optimization or stochastic control as well as engineers with a background in applied mathematics Subject Guide to Books in Print , 1991 Books in Print , 1977 **Convex Analysis** R. Tyrrell Rockafellar, 1997-01-12 Topics treat systems of inequalities Lagrange multipliers minimax theorems and duality structures of convex sets and functions and more Available for the first time in paperback Rockafellar's classic study has firmly established a vital area not only for pure mathematics but also for applications to economics and engineering Readers will find sound knowledge of linear algebra and introductory real analysis a major benefit to the assimilation of this work **An Easy Path to Convex Analysis and Applications** Boris Mordukhovich, Nguyen Mau Nam, 2023-06-16 This book examines the most fundamental parts of convex analysis and its applications to optimization and location problems Accessible techniques of variational analysis are employed to clarify and simplify some basic proofs in convex analysis and to build a theory of generalized differentiation for convex functions and sets in finite dimensions The book serves as a bridge for the readers who have just started using convex analysis to reach deeper topics in the field Detailed proofs are presented for most of the results in the book and also included are many figures and exercises for better understanding the material Applications provided include both the classical topics of convex optimization and important problems of modern convex optimization convex geometry and facility location Convex Analysis and Nonlinear Optimization Jonathan Borwein, Adrian S. Lewis, 2010-05-05 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 *Reviews in Functional Analysis, 1980-86* , 1989 *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

Finite Dimensional Convexity and Optimization Monique Florenzano,Cuong Le Van,2001-03-13

This book discusses convex analysis the basic underlying structure of argumentation in economic theory Convex analysis is also common to the optimization of problems encountered in many applications The text is aimed at senior undergraduate students graduate students and specialists of mathematical programming who are undertaking research into applied mathematics and economics The text consists of a systematic development in eight chapters and contains exercises The book is appropriate as a class text or for self study

Reviews in Operator Theory, 1980-86 ,1989

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