Convexification and Global Optimization in Continuous and Mixed-Integer Nonlinear Programming

Theory, Algorithms, Software, and Applications

Mohit Tawarmalani and Nikolaos V. Sahinidis

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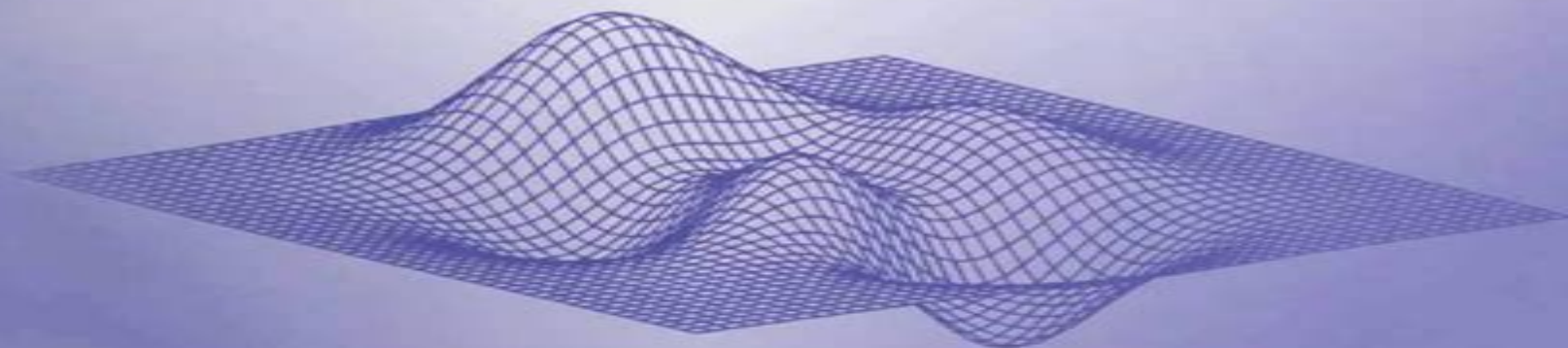
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   Convexification and Global Optimization in Continuous and Mixed-Integer Nonlinear Programming Mohit Tawarmalani,Nikolaos V. Sahinidis,2013-04-17 Interest in constrained optimization originated with the simple linear pro gramming model since it was practical and perhaps the only computationally tractable model at the time Constrained linear optimization models were soon adopted in numerous application areas and are perhaps the most widely used mathematical models in operations research and management science at the time of this writing Modelers have however found the assumption of linearity to be overly restrictive in expressing the real world phenomena and problems in economics finance business communication engineering design computational biology and other areas that frequently demand the use of nonlinear expressions and discrete variables in optimization models Both of these extensions of the linear programming model are NP hard thus representing very challenging problems On the brighter side recent advances in algorithmic and computing technology make it possible to re visit these problems with the hope of solving practically relevant problems in reasonable amounts of computational time Initial attempts at solving nonlinear programs concentrated on the de velopment of local optimization methods guaranteeing globality under the assumption of convexity On the other hand the integer programming liter ature has concentrated on the development of methods that ensure global optima The aim of this book is to marry the advancements in solving nonlinear and integer programming models and to develop new results in the more general framework of mixed integer nonlinear programs MINLPs with the goal of devising practically efficient global optimization algorithms for MINLPs   Lectures on Global Optimization Panos M. Pardalos,Thomas Frederick Coleman,

   50 Years of Integer Programming 1958-2008 Michael Jünger,Thomas M. Liebling,Denis Naddef,George L. Nemhauser,William R. Pulleyblank,Gerhard Reinelt,Giovanni Rinaldi,Laurence A. Wolsey,2009-11-06 In 1958 Ralph E Gomory transformed the field of integer programming when he published a paper that described a cutting plane algorithm for pure integer programs and announced that the method could be refined to give a finite algorithm for integer programming In 2008 to commemorate the anniversary of this seminal paper a special workshop celebrating fifty years of integer programming was held in Aussois France as part of the 12th Combinatorial Optimization Workshop It contains reprints of key historical articles and written versions of survey lectures on six of the hottest topics in the field by distinguished members of the integer programming community Useful for anyone in mathematics computer science and operations research this book exposes mathematical optimization specifically integer programming and combinatorial optimization to a broad audience   **Acta Numerica 2004: Volume 13** Arieh Iserles,2004-06-03 An annual volume presenting substantive survey articles in numerical mathematics and scientific computing   *Journal of the Society for Industrial and Applied Mathematics. Series B: Numerical Analysis* Society for Industrial and Applied Mathematics,2005

   Advanced Computational Methods for Knowledge Engineering Ngoc Thanh Nguyen,Tien van Do,Hoai An

Thi,2013-03-22 The book consists of 29 extended chapters which have been selected and invited from the submissions to the 1st International Conference on Computer Science Applied Mathematics and Applications ICCSAMA 2013 held on 9 10 May 2013 in Warsaw Poland The book is organized into five parts which are Advanced Optimization Methods and Their Applications Queuing Theory and Applications Computational Methods for Knowledge Engineering Knowledge Engineering with Cloud and Grid Computing and Logic Based Methods for Decision Making and Data Mining respectively All chapters in the book discuss theoretical and practical issues connected with computational methods and optimization methods for knowledge engineering **Hybrid Trust-tech Algorithms and Their Applications to Mixed Integer and Mini-max Optimization Problems** Jeng-Huei Chen,2007 **Maynard's Industrial and Systems Engineering Handbook, Sixth Edition** Bopaya Bidanda,2022-09-16 The classic industrial engineering resource fully updated for the latest advances Brought fully up to date by expert Bopaya M Bidanda this go to handbook contains exhaustive application driven coverage of Industrial Engineering IE principles practices materials and systems Featuring contributions from scores of international professionals in the field Maynard s Industrial Engineering Handbook Sixth Edition provides a holistic view of exactly what an Industrial Engineer in today s world needs to succeed All new chapters and sections cover logistics probability and statistics supply chains quality product design systems engineering and engineering management Coverage includes Productivity Engineering economics Human factors ergonomics and safety Compensation management Facility logistics Planning and scheduling Operations research Statistics and probability Supply chains and quality Product design Manufacturing models and analysis Systems engineering Engineering management The global Industrial Engineer IE application environments Integer Programming ,2005 **Complementarity: Applications, Algorithms and Extensions** Michael C. Ferris,Olvi L. Mangasarian,Jong-Shi Pang,2013-03-09 This volume presents state of the art complementarity applications algorithms extensions and theory in the form of eighteen papers These at the International Conference on Com invited papers were presented plementarity 99 ICCP99 held in Madison Wisconsin during June 9 12 1999 with support from the National Science Foundation under Grant DMS 9970102 Complementarity is becoming more widely used in a variety of appli cation areas In this volume there are papers studying the impact of complementarity in such diverse fields as deregulation of electricity mar kets engineering mechanics optimal control and asset pricing Further more application of complementarity and optimization ideas to related problems in the burgeoning fields of machine learning and data mining are also covered in a series of three articles In order to effectively process the complementarity problems that arise in such applications various algorithmic theoretical and computational extensions are covered in this volume Nonsmooth analysis has an im portant role to play in this area as can be seen from articles using these tools to develop Newton and path following methods for constrained nonlinear systems and complementarity problems Convergence issues are covered in the context of active set methods global algorithms for pseudomonotone variational inequalities successive

convex relaxation and proximal point algorithms Theoretical contributions to the connectedness of solution sets and constraint qualifications in the growing area of mathematical programs with equilibrium constraints are also presented A relaxation approach is given for solving such problems Finally computational issues related to preprocessing mixed complementarity problems are addressed **History of Integer Programming** Kurt Spielberg,2007 *Mathematical Reviews* ,2007 Manufacturing & Service Operations Management ,2003 Handbook of Semidefinite Programming Henry Wolkowicz,Romesh Saigal,Lieven Vandenberghe,2012-12-06 Semidefinite programming SDP is one of the most exciting and active research areas in optimization It has and continues to attract researchers with very diverse backgrounds including experts in convex programming linear algebra numerical optimization combinatorial optimization control theory and statistics This tremendous research activity has been prompted by the discovery of important applications in combinatorial optimization and control theory the development of efficient interior point algorithms for solving SDP problems and the depth and elegance of the underlying optimization theory The Handbook of Semidefinite Programming offers an advanced and broad overview of the current state of the field It contains nineteen chapters written by the leading experts on the subject The chapters are organized in three parts Theory Algorithms and Applications and Extensions Optimization Theory and Applications, Part II ,2005 On the Computation and Application of Multi-period Security-constrained Optimal Power Flow for Real-time Electricity Market Operations Hongye Wang,2007 ,2006 *Geometric Programming* Carlton Scott,Shu-Cherng Fang,2002 *INFORMS Annual Meeting* Institute for Operations Research and the Management Sciences. National Meeting,2008 ,2003

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