Yaroslav D. Sergeyev
Dmitri E. Kvasov

Deterministic Global Optimization
An Introduction to the Diagonal Approach

Deterministic Global Optimization

Reiner Horst,Hoang Tuy

Deterministic Global Optimization:

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   *Global Optimization* Reiner Horst,Hoang Tuy,1996-05-15 The main contents and character of the monograph did not change with respect to the first edition However within most chapters we incorporated quite a number of modifications which take into account the recent development of the field the very valuable suggestions and comments that we received from numerous colleagues and students as well as our own experience while using the book Some errors and misprints in the first edition are also corrected Reiner Horst May 1992 Hoang Tuy PREFACE TO THE FIRST EDITION The enormous practical need for solving global optimization problems coupled with a rapidly advancing computer technology has allowed one to consider problems which a few years aga would have been considered computationally intractable As a consequence we are seeing the creation of a large and increasing number of diverse algorithms for solving a wide variety of multiextremal global optimization problems The goal of this book is to systematically clarify and unify these diverse approaches in order to provide insight into the underlying concepts and their pro perties Aside from a coherent view of the field much new material is presented

Deterministic Global Optimization Christodoulos a Floudas,2014-01-15   **Deterministic Global Optimization** Daniel Scholz,2011-11-06 This monograph deals with a general class of solution approaches in deterministic global optimization namely the geometric branch and bound methods which are popular algorithms for instance in Lipschitzian optimization d c programming and interval analysis It also introduces a new concept for the rate of convergence and analyzes several bounding operations reported in the literature from the theoretical as well as from the empirical point of view

Furthermore extensions of the prototype algorithm for multicriteria global optimization problems as well as mixed combinatorial optimization problems are considered Numerical examples based on facility location problems support the theory Applications of geometric branch and bound methods namely the circle detection problem in image processing the integrated scheduling and location makespan problem and the median line location problem in the three dimensional space are also presented The book is intended for both researchers and students in the areas of mathematics operations research engineering and computer science **Deterministic Global Optimization** Yaroslav D. Sergeyev,Dmitri E. Kvasov,2017-06-16 This book begins with a concentrated introduction into deterministic global optimization and moves forward to present new original results from the authors who are well known experts in the field Multiextremal continuous problems that have an unknown structure with Lipschitz objective functions and functions having the first Lipschitz derivatives defined over hyperintervals are examined A class of algorithms using several Lipschitz constants is introduced which has its origins in the DIRECT DIviding RECTangles method This new class is based on an efficient strategy that is applied for the search domain partitioning In addition a survey on derivative free methods and methods using the first derivatives is given for both one dimensional and multi dimensional cases Non smooth and smooth minorants and acceleration techniques that can speed up several classes of global optimization methods with examples of applications and problems arising in numerical testing of global optimization algorithms are discussed Theoretical considerations are illustrated through engineering applications Extensive numerical testing of algorithms described in this book stretches the likelihood of establishing a link between mathematicians and practitioners The authors conclude by describing applications and a generator of random classes of test functions with known local and global minima that is used in more than 40 countries of the world This title serves as a starting point for students researchers engineers and other professionals in operations research management science computer science engineering economics environmental sciences industrial and applied mathematics to obtain an overview of deterministic global optimization   Advances in Stochastic and Deterministic Global Optimization Panos M. Pardalos,Anatoly Zhigljavsky,Julius Žilinskas,2016-11-04 Current research results in stochastic and deterministic global optimization including single and multiple objectives are explored and presented in this book by leading specialists from various fields Contributions include applications to multidimensional data visualization regression survey calibration inventory management timetabling chemical engineering energy systems and competitive facility location Graduate students researchers and scientists in computer science numerical analysis optimization and applied mathematics will be fascinated by the theoretical computational and application oriented aspects of stochastic and deterministic global optimization explored in this book This volume is dedicated to the 70th birthday of Antanas ilinskas who is a leading world expert in global optimization Professor ilinskas s research has concentrated on studying models for the objective function the development and implementation of efficient algorithms for global optimization with single and multiple objectives and

application of algorithms for solving real world practical problems   **Global Optimization** Reiner Horst,Tuy Hoang,1990 The enormous practical need for solving global optimization problems coupled with a rapidly advancing computer technology has allowed one to consider problems which a few years ago would have been considered computationally intractable As a consequence we are seeing the creation of a large and increasing number of diverse algorithms for solving a wide variety of multiextremal global optimization problems The goal of this book is to systematically clarify and unify these diverse approaches in order to provide insight into the underlying concepts and their pro perties Aside from a coherent view of the field much new material is presented By definition a multiextremal global optimization problem seeks at least one global minimizer of a real valued objective function that possesses different local n minimizers The feasible set of points in IR is usually determined by a system of inequalities It is well known that in practically all disciplines where mathematical models are used there are many real world problems which can be formulated as multi extremal global optimization problems

Deterministic global optimization and applications Sven Leyffer,Jorge Moré,2005   **A Comparison of Methodologies for Stochastic Vs Deterministic Global Optimization** Richard Fox,1983   **Deterministic Global Optimization** Angelo Lucia,2005   <u>Singularities in Deterministic Global Optimization</u> Julie Michelle Roy,2010   <u>Global Optimization</u> Reiner Horst,Hoang Tuy,1993 The main contents and character of the monograph did not change with respect to the first edition However within most chapters we incorporated quite a number of modifications which take into account the recent development of the field the very valuable suggestions and comments that we received from numerous colleagues and students as well as our own experience while using the book Some errors and misprints in the first edition are also corrected May 1992 Reiner Horst Hoang Tuy PREFACE TO THE FIRST EDITION The enormous practical need for solving global optimization problems coupled with a rapidly advancing computer technology has allowed one to consider problems which a few years ago would have been considered computationally intractable As a consequence we are seeing the creation of a large and increasing number of diverse algorithms for solving a wide variety of multiextremal global optimization problems The goal of this book is to systematically clarify and unify these diverse approaches in order to provide insight into the underlying concepts and their pro perties Aside from a coherent view of the field much new material is presented

Deterministic Global Optimization in Neural Network Training Xuan Shi,2008   **Solving Large Nonconvex Models with a Deterministic Global Optimization Solver** Tony Gau,2005   **A Collection of Test Problems for Constrained Global Optimization Algorithms** Christodoulos A. Floudas,Panos M. Pardalos,1990-09-15 Significant research activity has occurred in the area of global optimization in recent years Many new theoretical algorithmic and computational contributions have resulted Despite the major importance of test problems for researchers there has been a lack of representative nonconvex test problems for constrained global optimization algorithms This book is motivated by the scarcity of global optimization test problems and represents the first systematic collection of test problems for evaluating and testing

constrained global optimization algorithms This collection includes problems arising in a variety of engineering applications and test problems from published computational reports **Convex Relaxations and Convex Envelopes for Deterministic Global Optimization** Clifford Alexander Meyer,2004 **29th European Symposium on Computer Aided Chemical Engineering** Anton A. Kiss,Edwin Zondervan,Richard Lakerveld,Leyla Özkan,2019-06-28 The 29th European Symposium on Computer Aided Process Engineering contains the papers presented at the 29th European Symposium of Computer Aided Process Engineering ESCAPE event held in Eindhoven The Netherlands from June 16 19 2019 It is a valuable resource for chemical engineers chemical process engineers researchers in industry and academia students and consultants for chemical industries Presents findings and discussions from the 29th European Symposium of Computer Aided Process Engineering ESCAPE event _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 **Applicability of deterministic global optimization to the sort-term hydrothermal coordination problem[** Albert Ferrer i Biosca,Narcís Nabona,2004 **Neural Approximations for Optimal Control and Decision** Riccardo Zoppoli,Marcello Sanguineti,Giorgio Gnecco,Thomas Parisini,2019-12-17 Neural Approximations for Optimal Control and Decision provides a comprehensive methodology for the approximate solution of functional optimization problems using neural networks and other nonlinear approximators where the use of traditional optimal control tools is prohibited by complicating factors like non Gaussian noise strong nonlinearities large dimension of state and control vectors etc Features of the text include a general functional optimization framework thorough illustration of recent theoretical insights into the approximate solutions of complex functional optimization problems comparison of classical and neural

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