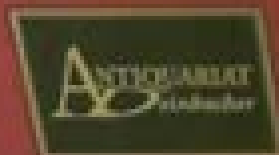




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Introduction to Optimization and Hadamard Semidifferential Calculus, Second Edition Michel C.

Delfour, 2019-12-19 This second edition provides an enhanced exposition of the long overlooked Hadamard semidifferential calculus first introduced in the 1920s by mathematicians Jacques Hadamard and Maurice René Hadamard. Semidifferential calculus is possibly the largest family of nondifferentiable functions that retains all the features of classical differential calculus including the chain rule making it a natural framework for initiating a large audience of undergraduates and non-mathematicians into the world of nondifferentiable optimization. Introduction to Optimization and Hadamard Semidifferential Calculus Second Edition builds upon its prior edition's foundations in Hadamard semidifferential calculus showcasing new material linked to convex analysis and nonsmooth optimization. It presents a modern treatment of optimization and Hadamard semidifferential calculus while remaining at a level that is accessible to undergraduate students and challenges students with exercises related to problems in such fields as engineering, mechanics, medicine, physics, and economics. Answers are supplied in Appendix B. Students of mathematics, physics, engineering, economics, and other disciplines that demand a basic knowledge of mathematical analysis and linear algebra will find this a fitting primary or companion resource for their studies. This textbook has been designed and tested for a one-term course at the undergraduate level. In its full version, it is appropriate for a first-year graduate course and as a reference.

Optimal Control

Bulirsch, Miele, Stoer, Well, 2013-03-08 Optimal Control reports on new theoretical and practical advances essential for analysing and synthesizing optimal controls of dynamical systems governed by partial and ordinary differential equations. New necessary and sufficient conditions for optimality are given. Recent advances in numerical methods are discussed. These have been achieved through new techniques for solving large-sized nonlinear programs with sparse Hessians and through a combination of direct and indirect methods for solving the multipoint boundary value problem. The book also focuses on the construction of feedback controls for nonlinear systems and highlights advances in the theory of problems with uncertainty. Decomposition methods of nonlinear systems and new techniques for constructing feedback controls for state and control constrained linear quadratic systems are presented. The book offers solutions to many complex practical optimal control problems.

Mathematical Reviews American Mathematical Society, 1986-12

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Unternehmensforschung II R. Henn, H. P. Künzi, 2013-03-08 Der vorliegende Band 39 stellt inhaltlich die Fortsetzung des Bandes 38 dieser Reihe dar. Er enthält Einführungen in Gebiete der Unternehmensforschung, die gegenwärtig im Mittelpunkt des Interesses stehen. Die Kapitel 5, 6 und 7 sind der Optimierungstheorie gewidmet. Kapitel 5: Lineare Optimierung, Kapitel 6: Nichtlineare Optimierung, Kapitel 7: Dynamische Optimierung. Zum Teil sind dabei die Methoden allgemein dargestellt worden, während an anderen Stellen die benutzten Verfahren nur an Beispielen erläutert werden. Eine Ergänzung findet die Lineare Optimierungstheorie im Kapitel 8, in dem Strategische Spiele behandelt werden. In Kapitel 9 werden ein und

mehrperiodige Lagerhaltungsmodelle diskutiert An einigen Beispielen wird in Kapitel 10 das Vorgehen bei Ersatzproblemen geschildert Einige einfache Warteschlangenprobleme sind in Kapitel 11 gelöst Während es sich in den beiden letztgenannten Kapiteln darum handelte die wesentlichen Fragestellungen aufzuzeigen hielten es die Verfasser für angebracht die Kapitel 12 und 13 als systematische Einführung in die Graphentheorie bzw Netzplantechnik abzufassen Dies scheint gerechtfertigt da sich viele Aufgabenstellungen aus dem mikroökonomischen Bereich als graphentheoretische Probleme formulieren lassen und die Graphentheorie leistungsfähige Lösungsmethoden zur Verfügung stellt Auch für die Abfassung des zweiten Teils dieser Einführung konnten wir zurückgreifen auf die wertvolle Hilfe der Herren Dipl Math B GOLDSTEIN Dr G HAMMER J HULSMANN Dr W LANDIS Lic oec R LANDTWING H NOLTEMEIER Dipl Math B RAUHUT V STEINMETZ sowie unseres verstorbenen Freundes und Kollegen KARL FORSTNER Dafür haben wir vielmals zu danken Dem Springer Verlag haben wir für das Eingehen auf viele Wünsche und die vorzügliche Betreuung zu danken

Extremalprobleme bei Kegel- und Zylinderflächen durch eine gegebene Kurve in R^n Christian Heigl, 1999

Numerik der Optimierung Christian Großmann, Johannes Terno, 2013-04-17 Eine Einführung in die numerische Behandlung von nichtlinearen stetigen und diskreten Optimierungsaufgaben für Mathematiker Ingenieure und Informatiker

Optimierung und optimale Steuerung A. Göpfert, L. Bittner, K.-H. Elster, F. Nozicka, J. Piehler, R. Tichatschke, 2022-02-21 Keine ausführliche Beschreibung für Optimierung und optimale Steuerung verfügbar

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Stable Methods for Ill-Posed Variational Problems Alexander Kaplan, Rainer Tichatschke, 1994-09-13 Iterative prox regularization methods for solving ill posed convex variational problems in Hilbert spaces are subject of this book A general framework is developed to analyse simultaneously procedures of regularization and successively refined discretization in connection with specific optimization methods for solving the discrete problems This allows an efficient control of the solution process as a whole In the first part of the book various methods for treating ill posed problems are presented including a study of the regularizing properties of a number of specific optimization algorithms In the second part a new class of multi step methods is introduced which is based on a generalization of the iterative prox regularization concept Compared with former methods these new methods permit a more effective use of rough approximations of the infinite dimensional problems and consequently an acceleration of the numerical process Special versions of these methods are given for ill posed convex semi infinite optimization problems and elliptic variational inequalities with weakly coercive operators including some problems in elasticity theory

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Einführung in Operations Research Wolfgang Domschke, Andreas Drexl, Robert Klein, Armin

Scholl, 2015-10-01 Didaktisch effektives und effizientes Standardwerk in der 9. Auflage. Dieses Buch entstand aus Vorlesungen zur Einführung in Operations Research OR für Studierende der Betriebs- und Volkswirtschaftslehre des Wirtschaftsingenieurwesens, der Wirtschaftsinformatik und der Wirtschaftsmathematik. Es zeichnet sich in der Vermittlung der Grundlagen des OR durch eine gelungene didaktische Aufbereitung des Stoffes aus und ist auch zum Selbststudium geeignet. Die Autoren beschreiben Verfahren algorithmisch und verdeutlichen sie anhand von aussagekräftigen Beispielen. Der Text behandelt lineare ganzzahlige und kombinatorische dynamische sowie nichtlineare Optimierung, Graphen und Warteschlangentheorie, Netzplantechnik und Simulation. Das Schlusskapitel vermittelt die Lösung von OR-Problemen mittels Tabellenkalkulationssoftware. Zur Vertiefung und Anwendung der vorgestellten Methoden wird das Buch mit Übungen und Fallbeispielen zum Operations Research derselben Autoren empfohlen. Es enthält eine große Anzahl an Übungsaufgaben und eine Einführung in die Optimierung mit Standardsoftware. Monographic Series Library of Congress, **Einführung in die Stochastik**. R.K.W. Viertl, 2013-03-11 Verschiedene Wahrscheinlichkeitsbegriffe inklusive neuester unscharfer Wahrscheinlichkeiten und die dazu notwendigen Konzepte von Fuzzy-Modellen werden vorgestellt, gefolgt von einer detaillierten Beschreibung von Wahrscheinlichkeitsräumen, stochastischen Größen, speziellen Wahrscheinlichkeitsverteilungen, deren charakteristischen Größen, Zusammenhangsmaßen, charakteristischen Funktionen, Konvergenzfragen für Folgen stochastischer Größen, Markoff-Ketten usw. Der zweite Teil ist der klassischen schließenden Statistik gewidmet und bringt Schutzfunktionen, Konfidenzbereiche, statistische Tests und Elemente der klassischen Regressionsrechnung sowie eine Einführung in die Bayes-Statistik. Das letzte Kapitel ist der quantitativen Beschreibung unscharfer Information im Zusammenhang mit stochastischen Modellen gewidmet. Dieser Teil ist völlig neu und enthält eine Verallgemeinerung des Bayesschen Theorems für unscharfe A-priori-Verteilungen und unscharfe Daten, die bislang noch nicht publiziert wurde. **Einführung in die Spieltheorie**. Walter Schlee, 2013-08-13 Dieses Buch ist aus Vorlesungen für Mathematiker und Informatiker an der Technischen Universität München entstanden. Die Bedeutung der Spieltheorie wird in der Einleitung ausführlich dargestellt. Die Druckvorlage wurde mit Jb IE X2 erstellt, und die Bilder mit Ausnahme der Screenshots wurden mit METAPOST/MFPIC gezeichnet und eingebunden. Bei Beispielen und den Lösungen der Aufgaben wird die Verwendung der Softwarepakete MAPLE und GAMBIT aufgezeigt. MAPLE ist ein kommerzielles Produkt, und GAMBIT ist für nichtkommerzielle Zwecke frei verfügbar. München, Sommersemester 2004. Walter Schlee. Inhaltsverzeichnis: 1 Einleitung, 1.2 Spiele in Normalform, 7.2.1 Definition, 7.2.2 Beispiele, 11.2.3 Grundlegende Ergebnisse, 20.2.3.1 Abbildung der besten Antwort, 20.2.3.2 Äquivalenz, 2.3.3 Spezielle Spiele, 27.2.3.4 Gemischte Strategien, 29.3.3.2 Existenz eines Nash-Gleichgewichts, 3 Endliche Spiele, 37.3.1 gemischte Erweiterung, 37.3.1.1 Existenz eines Nash-Gleichgewichts, 37.3.1.2 Reduktion der Menge der reinen Strategien, 41.3.2 Zweipersonen-Konstantsummen-Spiel, 44.3.2.1 Sattelpunkteigenschaft der Nash-Gleichgewichte, 45.3.2.2 Lösung bei stark gemischten Gleichgewichtsstrategien, 52.3.2.3 Graphische Lösung, 54.3.2.4 Lineare Optimierung als Spielproblem, 57.3.2

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