

Convexity And Optimization In Banach Spaces Springer Monographs In Mathematics

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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.

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Amazon.it: Convexity and Optimization in Banach Spaces ...

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.

Convex and Stochastic Optimization | SpringerLink

Some vector optimization problems in Banach spaces with generalized convexity ... A. Rufián-Lizana Preinvex functions and weak efficient solutions for some vectorial optimization problem in Banach spaces. Computers and Mathematics with Applications, 48 (2004), pp. 885-895.

Some vector optimization problems in Banach spaces with ...

Convexity and optimization in Banach spaces. București : Editura Academiei ; Alphen aan de Rijn : Sijthoff & Noordhoff, 1978 (OCoLC)651942742: Material Type: Internet resource: Document Type: Book, Internet Resource: All Authors / Contributors: Viorel Barbu; Theodor Precupanu

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the study of the geometry of Banach spaces. We also show that appropriate modifications of the Mirror Descent algorithm from convex optimization can be used to achieve our regret upper bounds. Finally, we provide a version of Mirror Descent that adapts to the changing exponent of uniform convexity of the adversary's functions.

Convex Games in Banach Spaces - GitHub Pages

The classical notions of essential smoothness, essential strict convexity, and Legendreness for convex functions are extended from Euclidean to Banach spaces. A pertinent duality theory is developed and several useful characterizations are given.

ESSENTIAL SMOOTHNESS, ESSENTIAL STRICT CONVEXITY, AND ...

Course description. This course develops the theory of convex sets, normed infinite-dimensional vector spaces, and convex functionals and applies it as a unifying principle to a variety of optimization problems such as resource allocation, production planning, and optimal control.

Real Analysis, Convexity, and Optimization | Harvard ...

Description : 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.

Convex Analysis And Optimization | Download eBook pdf ...

This course develops the theory of convex sets, normed infinite-dimensional vector spaces, and convex functionals and applies it as a unifying principle to a variety of optimization problems such as resource allocation, production planning, and optimal control. Topics include Hilbert space, dual spaces, the Hahn-Banach theorem, the Riesz representation theorem, calculus of variations, and ...

MATH E-216 Real Analysis, Convexity, and Optimization ...

Abstract: We analyze a convex stochastic optimization problem where the state is assumed to belong to the Bochner space of essentially bounded random variables with images in a reflexive and separable Banach space. For this problem, we obtain optimality conditions that are, with an appropriate model, necessary and sufficient.

