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The paper considers global optimization of costly objective functions, i.e. the problem of finding the global minimum when there are several local minima and each function value takes considerable CPU time to compute. Such problems often arise in industrial and financial applications, where a function value could be a result of a time-consuming computer simulation or optimization.

Global Optimization of Costly Nonconvex Functions Using ...

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Non-convex optimization

Nonconvex quadratic programming and moments: 10 years later Tags: Global optimization, Moment relaxations, Nonconvex quadratic programming Updated: October 01, 2020 Almost 10 years ago, a post was published, comparing semidefinite relaxation strategies with YALMIPs built-in global solvers. Although the main message of the post remains valid (understand when, why and how you apply a semidefinite ...

Nonconvex quadratic programming and moments: 10 years ...

Issues in the Development of Global Optimization Algorithms for Bilevel Programs with a Nonconvex Inner Program Alexander Mitsos and Paul I. Barton* Department of Chemical Engineering Massachusetts Institute of Technology, 66-464, 77 Massachusetts Avenue Cambridge, MA 02139 mitsos@mit.edu and pib@mit.edu tel: 617-253-6526, fax: 617-258-5042

Issues in the Development of Global Optimization ...

The year 2015 marks the 30th birthday of DC (Difference of Convex functions) programming and DCA (DC Algorithms) which constitute the backbone of nonconvex programming and global optimization. In this article we offer a short survey on thirty years of developments of these theoretical and algorithmic tools. The survey is comprised of three parts. In the first part we present a brief history of ...

DC programming and DCA: thirty years of developments ...

For both problems, we show the nonconvex objective has benign (global) geometric structures, which enable the development of efficient optimization methods finding the target solutions. Finally, our theoretical results are justified by numerical simulations. Keywords: dictionary learning, sparse representations, nonconvex optimization

Geometric Analysis of Nonconvex Optimization Landscapes ...

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Convex optimization is a subfield of mathematical optimization that studies the problem of minimizing convex functions over convex sets. Many classes of convex optimization problems admit polynomial-time algorithms, whereas mathematical optimization is in general NP-hard. Convex optimization has applications in a wide range of disciplines, such as automatic control systems, estimation and ...

Convex optimization - Wikipedia

Global optimization. A plethora of problems in process synthesis, design, manufacturing, and the chemical and biological sciences require the solution of nonlinear optimization problems with multiple local solutions. Our work in this area aims at developing an all-purpose, rigorous global optimization methodology for continuous, integer, and mixed integer nonlinear programs.

Global optimization | Sahinidis

Nonconvex optimization has either a nonconvex domain or the objective function. Besides linear functions which are convex, to ensure convexity one should have a positive definite 2nd order hessian...

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