1.	Record Nr.	UNINA9910300154803321
	Autore	Izmailov Alexey F
	Titolo	Newton-Type Methods for Optimization and Variational Problems / / by Alexey F. Izmailov, Mikhail V. Solodov
	Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2014
	ISBN	3-319-04247-5
	Edizione	[1st ed. 2014.]
	Descrizione fisica	1 online resource (587 pages) : illustrations
	Collana	Springer Series in Operations Research and Financial Engineering, , 1431-8598
	Disciplina	515.64
	Soggetti	Operations research
		Management science
		Mathematical optimization
		Operations Research, Management Science
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	 Elements of optimization theory and variational analysis 2. Equations and unconstrained optimization 3. Variational problems: local methods 4. Constrained optimization: local methods 5. Variational problems: globalization of convergence 6. Constrained optimization: globalization of convergence 7. Degenerate problems with non-isolated solutions A. Miscellaneous material.
	Sommario/riassunto	This book presents comprehensive state-of-the-art theoretical analysis of the fundamental Newtonian and Newtonian-related approaches to solving optimization and variational problems. A central focus is the relationship between the basic Newton scheme for a given problem and algorithms that also enjoy fast local convergence. The authors develop general perturbed Newtonian frameworks that preserve fast convergence and consider specific algorithms as particular cases within those frameworks, i.e., as perturbations of the associated basic Newton iterations. This approach yields a set of tools for the unified treatment of various algorithms, including some not of the Newton type per se.

Among the new subjects addressed is the class of degenerate problems. In particular, the phenomenon of attraction of Newton iterates to critical Lagrange multipliers and its consequences as well as stabilized Newton methods for variational problems and stabilized sequential quadratic programming for optimization. This volume will be useful to researchers and graduate students in the fields of optimization and variational analysis.