

1. Record Nr.	UNINA9910300251703321
Titolo	Set Optimization and Applications - The State of the Art : From Set Relations to Set-Valued Risk Measures // edited by Andreas H Hamel, Frank Heyde, Andreas Löhne, Birgit Rudloff, Carola Schrage
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2015
ISBN	3-662-48670-9
Edizione	[1st ed. 2015.]
Descrizione fisica	1 online resource (333 p.)
Collana	Springer Proceedings in Mathematics & Statistics, , 2194-1017 ; ; 151
Disciplina	510
Soggetti	Mathematical optimization Calculus of variations Social sciences - Mathematics Algebra Calculus of Variations and Optimization Mathematics in Business, Economics and Finance Order, Lattices, Ordered Algebraic Structures Continuous Optimization
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Sommario/riassunto	This volume presents five surveys with extensive bibliographies and six original contributions on set optimization and its applications in mathematical finance and game theory. The topics range from more conventional approaches that look for minimal/maximal elements with respect to vector orders or set relations, to the new complete-lattice approach that comprises a coherent solution concept for set optimization problems, along with existence results, duality theorems, optimality conditions, variational inequalities and theoretical foundations for algorithms. Modern approaches to scalarization methods can be found as well as a fundamental contribution to conditional analysis. The theory is tailor-made for financial applications, in particular risk evaluation and [super-]hedging for market models with transaction costs, but it also provides a refreshing

new perspective on vector optimization. There is no comparable volume on the market, making the book an invaluable resource for researchers working in vector optimization and multi-criteria decision-making, mathematical finance and economics as well as [set-valued] variational analysis. .
