

1. Record Nr.	UNINA9910338250403321
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Titolo	Convex and Stochastic Optimization / / by J. Frédéric Bonnans
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2019
ISBN	3-030-14977-3
Edizione	[1st ed. 2019.]
Descrizione fisica	1 online resource (XIII, 311 p.)
Collana	Universitext, , 0172-5939
Disciplina	519.3 519.6
Soggetti	Mathematical optimization Probabilities Optimization Probability Theory and Stochastic Processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1 A convex optimization toolbox -- 2 Semidenite and semiinnite programming -- 3 An integration toolbox -- 4 Risk measures -- 5 Sampling and optimizing -- 6 Dynamic stochastic optimization -- 7 Markov decision processes -- 8 Algorithms -- 9 Generalized convexity and transportation theory -- References -- Index. .
Sommario/riassunto	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. The reader is shown how these tools can be applied to various fields, including approximation theory, semidefinite and second-order cone programming and linear decision rules. This textbook is recommended for students, engineers and researchers who are willing to take a rigorous approach to the mathematics involved in the application of duality theory to optimization with uncertainty.