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Nota di contenuto	Contents; Preface; Acknowledgments; Part I Moments and Positive Polynomials; 1. The Generalized Moment Problem; 1.1 Formulations; 1.2 Duality Theory; 1.3 Computational Complexity; 1.4 Summary; 1.5 Exercises; 1.6 Notes and Sources; 2. Positive Polynomials; 2.1 Sum of Squares Representations and Semi-definite Optimization; 2.2 Nonnegative Versus s.o.s. Polynomials; 2.3 Representation Theorems: Univariate Case; 2.4 Representation Theorems: Multivariate Case; 2.5 Polynomials Positive on a Compact Basic Semi-algebraic Set; 2.5.1 Representations via sums of squares 2.5.2 A matrix version of Putinar's Positivstellensatz 2.5.3 An alternative representation; 2.6 Polynomials Nonnegative on Real Varieties; 2.7 Representations with Sparsity Properties; 2.8 Representation of Convex Polynomials; 2.9 Summary; 2.10 Exercises; 2.11 Notes and Sources; 3. Moments; 3.1 The One-dimensional Moment Problem; 3.1.1 The full moment problem; 3.1.2 The truncated moment problem; 3.2 The Multi-dimensional Moment Problem; 3.2.1 Moment and localizing matrix; 3.2.2 Positive and at extensions of moment matrices; 3.3 The K-moment Problem; 3.4 Moment Conditions for Bounded Density 3.4.1 The compact case 3.4.2 The non compact case; 3.5 Summary; 3.6

Exercises; 3.7 Notes and Sources; 4. Algorithms for Moment Problems; 4.1 The Overall Approach; 4.2 Semidefinite Relaxations; 4.3 Extraction of Solutions; 4.4 Linear Relaxations; 4.5 Extensions; 4.5.1 Extensions to countably many moment constraints; 4.5.2 Extension to several measures; 4.6 Exploiting Sparsity; 4.6.1 Sparse semidefinite relaxations; 4.6.2 Computational complexity; 4.7 Summary; 4.8 Exercises; 4.9 Notes and Sources; 4.10 Proofs; 4.10.1 Proof of Theorem 4.3; 4.10.2 Proof of Theorem 4.7; Part II Applications

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7.1 Upper Bounds on Measures with Moment Conditions

Sommario/riassunto

Many important applications in global optimization, algebra, probability and statistics, applied mathematics, control theory, financial mathematics, inverse problems, etc. can be modeled as a particular instance of the *Generalized Moment Problem (GMP)*. This book introduces a new general methodology to solve the GMP when its data are polynomials and basic semi-algebraic sets. This methodology combines semidefinite programming with recent results from real algebraic geometry to provide a hierarchy of semidefinite relaxations converging to the desired optimal value. Applied on appropriat
