1. Record Nr. UNINA9910908364903321 Autore Müller David Titolo Algorithmic Aspects of Discrete Choice in Convex Optimization / / by David Müller Pubbl/distr/stampa Wiesbaden:,: Springer Fachmedien Wiesbaden:,: Imprint: Springer Spektrum, , 2024 **ISBN** 9783658457051 Edizione [1st ed. 2024.] Descrizione fisica 1 online resource (169 pages) Collana Mathematische Optimierung und Wirtschaftsmathematik / Mathematical Optimization and Economathematics, , 2523-7934 Disciplina 519 Soggetti Social sciences - Mathematics **Business mathematics** Mathematics in Business, Economics and Finance **Business Mathematics** Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Nota di contenuto Introduction -- Discrete Choice Models -- Discrete Choice Prox-Functions -- Consumption Cycle -- Network Manipulation -- Dynamic Pricing. This book develops a framework to analyze algorithmic aspects of Sommario/riassunto discrete choice models in convex optimization. The central aspect is to derive new prox-functions from discrete choice surplus functions, which are then incorporated into convex optimization schemes. The book provides further economic applications of discrete choice proxfunctions within the context of convex optimization such as network manipulation based on alternating minimization and dynamic pricing for online marketplaces. About the author David Müller is a data scientist and former postdoc at the Chair of Business Mathematics at Chemnitz University of Technology. His research focuses on algorithmic and big data aspects of discrete choice models as well as machine

learning and non-smooth optimisation.