

Well-Posed Optimization Problems (Lecture Notes in Mathematics)

Asen L. Dontchev, Tullio Zolezzi



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Well-Posed Optimization Problems (Lecture Notes in Mathematics) Asen L. Dontchev, Tullio Zolezzi This book presents in a unified way the mathematical theory of well-posedness in optimization. The basic concepts of well-posedness and the links among them are studied, in particular Hadamard and Tykhonov well-posedness. Abstract optimization problems as well as applications to optimal control, calculus of variations and mathematical programming are considered. Both the pure and applied side of these topics are presented. The main subject is often introduced by heuristics, particular cases and examples. Complete proofs are provided. The expected knowledge of the reader does not extend beyond textbook (real and functional) analysis, some topology and differential equations and basic optimization. References are provided for more advanced topics. The book is addressed to mathematicians interested in optimization and related topics, and also to engineers, control theorists, economists and applied scientists who can find here a mathematical justification of practical procedures they encounter.

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