

Parametric Optimization: Singularities, Pathfollowing and Jumps

Jürgen Guddat, F. Guerra Vazquez



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Parametric Optimization: Singularities, Pathfollowing and Jumps Jürgen Guddat, F. Guerra Vazquez Explores optimization problems in which some or all of the individual data involved depends on one parameter. Beginning with a preliminary survey of solution algorithms in one-parametric optimization, the text moves on to examine the pathfollowing curves of local minimizers, pathfollowing along a connected component in the Karush-Kuhn-Tucker set and in the critical set, pathfollowing in the set of local minimizers and in the set of critical points. In addition, practical applications are included.

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