Deterministic Global Optimization: Theory, Methods and Applications (Nonconvex Optimization and Its Applications)

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The vast majority of important applications in science, engineering and applied science are characterized by the existence of multiple minima and maxima, as well as first, second and higher order saddle points. The area of Deterministic Global Optimization introduces theoretical, algorithmic and computational ad vances that (i) address the computation and characterization of global minima and maxima, (ii) determine valid lower and upper bounds on the global minima and maxima, and (iii) address the enclosure of all solutions of nonlinear con strained systems of equations. Global optimization applications are widespread in all disciplines and they range from atomistic or molecular level to process and product level representations. The primary goal of this book is three fold : first, to introduce the reader to the basics of deterministic global optimization; second, to present important theoretical and algorithmic advances for several classes of mathematical prob lems that include biconvex and bilinear; problems, signomial problems, general twice differentiable nonlinear problems, mixed integer nonlinear problems, and the enclosure of all solutions of nonlinear constrained systems of equations; and third, to tie the theory and methods together with a variety of important applications.

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