FACULTAD DE CIENCIAS
FÍSICAS Y MATEMÁTICAS
UNIVERSIDAD DE CHILE

CMM
Center for
Mathematical
Modeling

cmm.uchile.cl

Beauchef 851, edificio norte, piso 7
Santiago, CHILE
CP 837 0456

tel +56 2 2978 4870

SEMINARIO

OPTIMIZACIÓN Y EQUILIBRIO

EXPOSITOR

Prof. Fabian Flores
Universidad de Concepcion, Chile

TITLE

Does convexity arise in optimization naturally?

Abstract

Convexity is one of the conditions that any researcher may desire to have when dealing with problems in Optimization. Thus, the lack of standard convexity provides an interesting challenge in mathematics. In this talk we show various instances from mathematical programming, differential inclusions to calculus of variations, where convexity is present in one way or in another. Among the issues to be described lie: strong duality, KKT optimality conditions; joint-range and the S-lemma for a pair of (not necessarily homogeneous) quadratic functions; optimal value functions; local optimality implies global; weak convergence implies strong.

This research is supported in part by CONICYT-Chile through FONDE- CYT 115-0973 and by Center for Mathematical Modeling (CMM), Universidad de Chile.

Miércoles 09 de Noviembre a las 16:30 hrs, Sala de Seminarios John Von Neumann CMM.