

Seminar Optimization

Speaker: Marco Antonio López Cerdá, University of Alicante

Title: Characterizing the calmness property in convex semi-infinite optimization. Modulus estimates

Abstract: We present an overview of the main results on calmness in convex semi-infinite optimization. The first part addresses the calmness of the feasible set and the optimal set mappings for the linear semi-infinite optimization problem in the setting of canonical perturbations, and also in the framework of full perturbations. While there exists a clear proportionality between the calmness moduli of the feasible set mappings in both contexts, the analysis of the relationship between the calmness moduli of the argmin mappings is much more complicated. Point-based expressions (only involving the nominal problem's data) for the calmness moduli are provided. The second part focuses on convex semi-infinite optimization, and provides a characterization of the Hölder calmness of the optimal set mapping, by showing its equivalence with the Hölder calmness of a certain (lower) level set mapping.

<https://meet.google.com/jps-drzk-jjd>

Miercoles, 3 de Junio del 2020 a las 10:00 hrs.