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Generalized Semi-Infinite Optimization and Related Topics

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Compared with common nonlinear programming problems which are finitely constrained by equalities and inequalities, each problem of our interest exhibits two special defining features. Namely, it may have an infinite number of inequality contraints, making the problem semi-infinite, and the index set of these inequality constraints is allowed to depend on the state x. Moreover, by assuming that set to be itself a finitely constrained feasible set, we define its structure. This description leads to the following statement of our actual problem:

$$\mathcal{P}(f,h,g,u,v) \qquad \begin{cases} \text{Minimize } f(x) \text{ for } f: \mathbb{R}^n \to \mathbb{R} \\ \text{under the constraining condition } x \in M[h,g]. \end{cases}$$

Here, h, g denote the equalities and inequalities, respectively, and $u(x, \cdot), v(x, \cdot)$ implicitly define the sets $Y(x) = M[u(x, \cdot), v(x, \cdot)]$ $(x \in \mathbb{R}^n)$ of those inequalities.

In the course of our main investigations on structurally easier problem representations, optimality conditions and iteration procedures, we shall assume that the defining functions f, h, g, u, v are continuously differentiable. The set of these data is endowed with the Whitney topology C_S^1 . If, however, we do also consider aspects on structural stability of our entire global problem, then we suppose a higher order of differentiability and, hence, we refer to some Whitney topology C_S^k ($k \in \mathbb{N}, k \geq 2$).

This work consists of four chapters and a small appendix, which is devoted to such topological bases and tools. In the last chapter, we widen our field of interest by means of studying different optimal control problems $\mathcal{P}^{\mathsf{tm}}$ or $\mathcal{P}(\ell, L, F, H, G)$. Here, some weakening of our differentiability assumptions in the form of a piecewise (C^{k}) concept $(k \in \mathbb{N} \cup \{0\})$ leads to new insights.