

**MATHEMATICAL CONCEPTS AND METHODS
IN SCIENCE AND ENGINEERING**
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Generalized Concavity

**Mordecai Avriel, Walter E. Diewert,
Siegfried Schaible, and Israel Zang**

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Generalized Concavity

David Kirk



Generalized Concavity:

Generalized Concavity Mordecai Avriel, Walter E. Diewert, Siegfried Schaible, Israel Zang, 2010-11-25 Originally published New York Plenum Press 1988 *Generalized Concavity* Mordecai Avriel, Walter E. Diewert, Siegfried Schaible, Israel Zang, 2012-11-26 Concavity plays a central role in mathematical economics engineering management science and optimization theory The reason is that concavity of functions is used as a hypothesis in most of the important theorems concerning extremum problems In other words concavity is usually a sufficient condition for satisfying the underlying assumptions of these theorems but concavity is definitely not a necessary condition In fact there are large families of functions that are nonconcave and yet have properties similar to those of concave functions Such functions are called generalized concave functions and this book is about the various generalizations of concavity mainly in the context of economics and optimization Although hundreds of articles dealing with generalized concavity have appeared in scientific journals numerous textbooks have specific chapters on this subject and scientific meetings devoted to generalized concavity have been held and their proceedings published this book is the first attempt to present generalized concavity in a unified framework We have collected results dealing with this subject mainly from the economics and optimization literature and we hope that the material presented here will be useful in applications and will stimulate further research The writing of this book constituted a unique experience for the authors in international scientific cooperation cooperation that extended over many years and at times spanned three continents It was an extremely fruitful and enjoyable experience which we will never forget *Generalized Concavity in Optimization and Economics* Siegfried Schaible, W. T. Ziemba, 1981 **Generalized Concavity in Fuzzy Optimization and Decision Analysis** Jaroslav Ramík, Milan Vlach, 2012-12-06 Convexity of sets in linear spaces and concavity and convexity of functions lie at the root of beautiful theoretical results that are at the same time extremely useful in the analysis and solution of optimization problems including problems of either single objective or multiple objectives Not all of these results rely necessarily on convexity and concavity some of the results can guarantee that each local optimum is also a global optimum giving these methods broader application to a wider class of problems Hence the focus of the first part of the book is concerned with several types of generalized convex sets and generalized concave functions In addition to their applicability to nonconvex optimization these convex sets and generalized concave functions are used in the book's second part where decision making and optimization problems under uncertainty are investigated Uncertainty in the problem data often cannot be avoided when dealing with practical problems Errors occur in real world data for a host of reasons However over the last thirty years the fuzzy set approach has proved to be useful in these situations It is this approach to optimization under uncertainty that is extensively used and studied in the second part of this book Typically the membership functions of fuzzy sets involved in such problems are neither concave nor convex They are however often quasiconcave or concave in some generalized sense This opens possibilities for application of results on

generalized concavity to fuzzy optimization Despite this obvious relation applying the interface of these two areas has been limited to date It is hoped that the combination of ideas and results from the field of generalized concavity on the one hand and fuzzy optimization on the other hand outlined and discussed in *Generalized Concavity in Fuzzy Optimization and Decision Analysis* will be of interest to both communities Our aim is to broaden the classes of problems that the combination of these two areas can satisfactorily address and solve

Generalized Convexity and Fractional Programming with Economic Applications Alberto Cambini, Erio Castagnoli, Laura Martein, Piera Mazzoleni, Siegfried Schaible, 2012-12-06 Generalizations of convex functions have been used in a variety of fields such as economics business administration engineering statistics and applied sciences In 1949 de Finetti introduced one of the fundamental of generalized convex functions characterized by convex level sets which are now known as quasiconvex functions Since then numerous types of generalized convex functions have been defined in accordance with the need of particular applications In each case such functions preserve some of the valuable properties of a convex function In addition to generalized convex functions this volume deals with fractional programs These are constrained optimization problems which in the objective function involve one or several ratios Such functions are often generalized convex Fractional programs arise in management science economics and numerical mathematics for example In order to promote the circulation and development of research in this field an international workshop on *Generalized Concavity Fractional Programming and Economic Applications* was held at the University of Pisa Italy May 30 June 1 1988 Following conferences on similar topics in Vancouver Canada in 1980 and in Canton USA in 1986 it was the first such conference organized in Europe It brought together 70 scientists from 11 countries Organizers were Professor A Cambini University of Pisa Professor E Castagnoli Bocconi University Milano Professor L Martein University of Pisa Professor P Mazzoleni University of Verona and Professor S Schaible University of California Riverside

Image Analysis and Processing II V. Cantoni, V. Di Gesu, S. Levialdi, 2012-12-06 This book contains the proceedings of the 4th International Conference on Data Analysis and Processing held in Cefalu Palermo ITALY on September 23 25 1987 The aim of this Conference now at its fourth edition was to give a general view of the actual research in the area of methods and systems for achieving artificial vision as well as to have an up dated information of the current activity in Europe A number of invited speakers presented overviews of statistical classification problems and methods non conventional architectures mathematical morphology robotic vision analysis of range images in vision systems pattern matching algorithms and astronomical data processing Finally a survey of the discussion on the contribution of AI to Image Analysis is given The papers presented at the Conference have been subdivided in four sections knowledge based approaches basic pattern recognition tools multi features system based solutions image analysis applications We must thank the IBM Italia and the Digital Equipment Corporation for sponsoring this Conference We feel that the days spent at Cefalu were an important step toward the mutual exchange of scientific information within the image processing community v Cantoni Pavia University V Di

Gesu Palermo University S Levaldi Rome University v CONTENTS INVITED LECTURES 3 Morphological Optics

Stochastic Optimization Kurt Marti,2012-12-06 This volume includes a selection of refereed papers presented at the GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed Forces University Munich May 29 31 1990 The objective of this meeting was to bring together scientists from Stochastic Programming and from those Engineering areas where Mathematical Programming models are common tools as e g Optimal Structural Design Power Dispatch Acid Rain Management etc The first theoretical part includes the papers by S D Flam H Niederreiter E Poechinger and R Schultz The second part on methods and applications contains the articles by N Baba N Grwe and W Roemisch J Mayer E A Mc Bean and A Vasarhelyi

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Generalized Monotonicity Concepts for Vector Valued Functions Riccardo Cambini,Sándor Komlósi,1996 **Generalized Concavity in Optimization and Economics** ,1980 **Generalized Concavity for Vector Functions and Sums** Zhu

Daoli,Jacques A. Ferland,Yu Yue,1989 Abstract The vector functions and sums of functions are used on wide variety of fields including business administration economics engineering operations research optimization But the problem of establishing the generalized concavity of vector functions and sums is very difficult This paper presents conditions of generalized concavity for vector functions and sums The generalized concavity for vector fractional functions and sums of fractional functions specially are considered *Generalized Concavity in Game Theory* Theodorus Stephanus Hubertus Driessen,1993

Generalized Convexity, Generalized Monotonicity, Optimality Conditions, and Duality in Scaler and Vector Optimization Alberto Cambini,Bal Kishan Dass,Laura Martein,2003 The aim of this volume is to strengthen the interest in generalized convexity generalized monotonicity and related areas and to stimulate new research in these fields by update survey or recent results of known experts covering many important topics such as some new theoretical aspects of generalized convexity and generalized invexity some applications of generalized monotonicity and pseudomonotonicity to equilibrium problems and to economic and financial problems some applications of abstract convexity some applications of discrete convex analysis to cooperative game theory fractional programming optimality conditions in vector optimization smooth and non smooth semi infinite optimization and a new method for solving multiobjective problems **Generalized**

Convexity and Related Topics Igor V. Konnov,Dinh The Luc,Alexander M. Rubinov,2006-11-22 The book contains invited papers by well known experts on a wide range of topics economics variational analysis probability etc closely related to convexity and generalized convexity and refereed contributions of specialists from the world on current research on generalized convexity and applications in particular to optimization economics and operations research Generalized

Concavity and Expected Utility Monica Bianchi,Gerd Weinrich,Michele Longo,2005 **Generalized Concavity and Optimality Conditions in Vector and Scaler Otimization** Alberto Cambini,Laura Martein,1993 A New Method to

Study Generalized Concave Functions Zhu Daoli,1989 Abstract This paper presents a point to set map which allows one to define various generalized concave functions A number of recent results establish the stability of generalized concave function for some operations By using this map one can study generalized concavity of composite functions and sums

Utilitas Mathematica ,1986 A Canadian journal of applied mathematics computer science and statistics *Mathematics and Its Applications in Engineering and Industry* Bani Singh,1997 Conference papers presented on the 150th year celebration of University of Roorkee and organised by the Dept of Mathematics Dec 16 18 1996

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