GLOBAL OPTIMIZATION

From Theory to Implementation
## Contents

**Optimization under Composite Monotonic Constraints and Constrained Optimization over the Efficient Set**

*Hoang Tuy, N.T. Hoai-Phuong.* ......................................................... 3

1 Introduction ................................................................................. 3

2 Some basic concepts and results of monotonic optimization ........ 5

3 Problems with composite monotonic constraints ....................... 7

4 Constrained optimization over the efficient set ....................... 11

5 Solution method for problem (Q) .............................................. 15

6 Improvements for problems (OWE) and (OE) .......................... 19

7 Problems with a composite monotonic objective function ........ 25

8 Illustrative examples and computational results ..................... 26

References .................................................................................. 29

**On a Local Search for Reverse Convex Problems**

*Alexander Strekalovsky.* .............................................................. 33

1 Introduction ................................................................................ 33

2 Some features of RCP .................................................................. 34

3 Local search methods ................................................................. 36

4 Computational testing ................................................................. 40

5 Conclusion ................................................................................. 42

References .................................................................................. 42

**Some Transformation Techniques in Global Optimization**

*Tapio Westerlund.* ......................................................................... 45

1 Introduction ................................................................................ 45

2 The MINLP Problem .................................................................... 46

3 The transformation approach ...................................................... 47

4 Examples of transformations ...................................................... 52

5 The GGPECP algorithm .............................................................. 55

6 Convergence to the globally optimal solution ......................... 57

7 A numerical example .................................................................. 59
8 Some aspects on the numerical solution approach ............................................ 64
9 Conclusions ........................................................................................................... 70
References .............................................................................................................. 71

Solving Nonlinear Mixed Integer Stochastic Problems: a Global Perspective
Maria Elena Bruni ..................................................................................................... 75
1 Introduction ........................................................................................................... 76
2 Motivations ........................................................................................................... 76
3 SMINLP: state of the art ...................................................................................... 77
4 Problem formulation ............................................................................................ 84
5 The two-phase solution approach ...................................................................... 86
6 Illustrative application: the Stochastic Trim Loss Problem .............................. 98
7 Concluding Remarks ........................................................................................... 104
References .............................................................................................................. 106

Application of Quasi Monte Carlo Methods in Global Optimization
Sergei Kucherenko .................................................................................................... 111
1 Introduction ........................................................................................................... 111
2 Analysis of Quasirandom Search methods ....................................................... 114
3 Single linkage and multilevel single linkage methods ..................................... 117
4 Computational experiments .............................................................................. 120
5 Conclusion ............................................................................................................ 131
References .............................................................................................................. 131

GLOB – A new VNS-based Software for Global Optimization
M. Drazic, V. Kovacevic-Vujcic, M. Cangalovic, N. Mladenovic ......................... 135
1 Introduction ........................................................................................................... 135
2 VNS methodology ............................................................................................... 136
3 Software package GLOB .................................................................................. 137
4 Numerical experiments ...................................................................................... 141
5 Conclusion ............................................................................................................ 147
References .............................................................................................................. 148

Disciplined Convex Programming
Michael Grant, Stephen Boyd, Yinyu Ye ............................................................ 155
1 Introduction ........................................................................................................... 155
2 Motivation ............................................................................................................ 156
3 Convex programming .......................................................................................... 162
4 Modeling frameworks ......................................................................................... 169
5 Disciplined convex programming .................................................................... 171
6 The convexity ruleset ......................................................................................... 172
7 The atom library ................................................................................................ 183
8 Verification .......................................................................................................... 188
9 Creating disciplined convex programs ............................................................. 191
Writing Global Optimization Software
Leo Liberti

1 Introduction
2 Global Optimization algorithms
3 Global Optimization software
4 Optimization software framework design
5 Symbolic manipulation of mathematical expressions
6 Local solvers
7 Global solvers
8 Conclusion

MathOptimizer Professional: Key Features and Illustrative Applications
János D. Pinter, Frank J. Kampas

1 Introduction
2 Global Optimization
3 LGO Solver Suite
4 MathOptimizer Professional
5 Illustrative applications: solving sphere packing models
6 Conclusions

Variable Neighborhood Search for Extremal Graphs 14: The AutoGraphiX 2 System
M. Aouchiche, J.M. Bonnefoy, A. Fidahoussen, G. Caporossi, P. Hansen, L. Hiesse, J. Lacheré, A. Monhait

1 Introduction
2 AGX 2 Interactive functions
3 Algebraic syntax used in AutoGraphiX
4 Optimization using Variable Neighborhood Search
5 AutoGraphiX Tasks
6 Automated proofs
7 Some examples
8 Conclusion

From Theory to Implementation: Applying Metaheuristics.
I.J. García del Amo, F. García López, M. García Torres, B. Melián Batista, J.A. Moreno Pérez, J.M. Moreno Vega