

Departamento de Matemáticas

Generalized semi-infinite programming and it's extension; Optimality conditions

Abstract: This talk is devoted to the study of generalized semi-infinite programming problems in which the index set of the inequality constraints depends on the decision vector and all the involved functions are assumed to be non-differentiable. We consider a lower level constraint qualification (CQ), and we derive a formula for estimating the subdifferential of the optimal value function under this CQ. Then, we present the necessary optimality conditions for the problem. Finally, we introduce some extensions of these problems for further study.

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Fecha: Viernes día 23 de Septiembre de 2016, a las 13:00.
Lugar: Seminario de Matemáticas, Facultad de Ciencias.