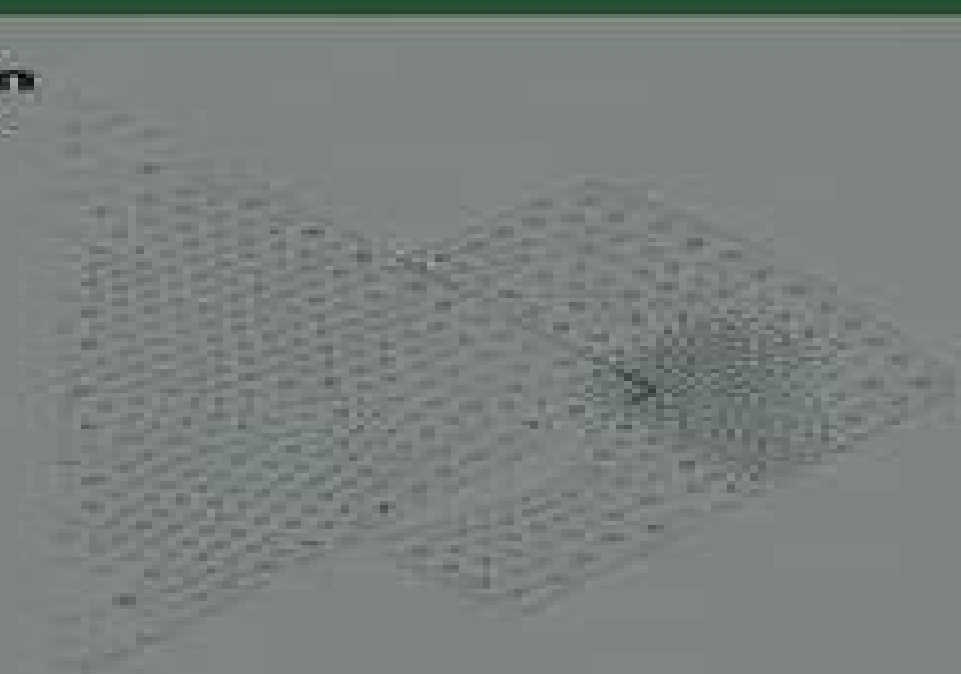


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Fast Solution of Discretized Optimization Problems

Karl-Heinz Hoffmann
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Fast Solution Of Discretized Optimization Problems

Wolfgang Guggemos



Fast Solution Of Discretized Optimization Problems:

Fast Solution of Discretized Optimization Problems Karl-Heinz Hoffmann, Ronald W. Hoppe, Volker Schulz, 2012-12-06

Differential equations partial as well as ordinary are one of the main tools for the modeling of real world application problems Pursuing the ultimate aim of influencing these systems in a desired way one is confronted with the task of optimizing discretized models This volume contains selected papers presented at the International Work shop on Fast Solution of Discretized Optimization Problems which took place at the Weierstrass Institute for Applied Analysis and Stochastics in Berlin from May 08 until May 12 2000 The conference was attended by 59 scientists from 10 countries The scientific program consisted of 8 invited lectures presented by H G Bock IWR Heidelberg M Heinkenschloss Rice University Houston K Kunisch University of Graz U Langer University Linz B Mohammadi University of Montpellier J Petersson University of Linköping E Sachs University of Trier F Troltzsch Technical University of Chemnitz and 28 contributed talks The aim of this workshop was to foster the exchange of ideas between the still comparatively separated disciplines of nonlinear optimization on the one side and numerical methods for differential equations on the other side This is necessary for the successful solution of various current optimization problems in practical applications shape optimization topology optimization process optimization Therefore the organizing committee as well as the speakers have come from both these communities

Fast Solution of Discretized Optimization Problems Karl-Heinz Hoffmann, Ronald W. Hoppe, Volker Schulz, 2001-09-01 A collection of articles summarizing the state of knowledge in a large portion of modern homotopy theory This welcome reference for many new results and recent methods is addressed to all mathematicians interested in homotopy theory and in geometric aspects of group theory , *Constrained Optimization and Optimal Control for Partial Differential Equations* Günter Leugering, Sebastian Engell, Andreas Griewank, Michael Hinze, Rolf Rannacher, Volker Schulz, Michael Ulbrich, Stefan Ulbrich, 2012-01-03 This special volume focuses on optimization and control of processes governed by partial differential equations The contributors are mostly participants of the DFG priority program 1253 Optimization with PDE constraints which is active since 2006 The book is organized in sections which cover almost the entire spectrum of modern research in this emerging field Indeed even though the field of optimal control and optimization for PDE constrained problems has undergone a dramatic increase of interest during the last four decades a full theory for nonlinear problems is still lacking The contributions of this volume some of which have the character of survey articles therefore aim at creating and developing further new ideas for optimization control and corresponding numerical simulations of systems of possibly coupled nonlinear partial differential equations The research conducted within this unique network of groups in more than fifteen German universities focuses on novel methods of optimization control and identification for problems in infinite dimensional spaces shape and topology problems model reduction and adaptivity discretization concepts and important applications Besides the theoretical interest the most prominent question is about the effectiveness of model based

numerical optimization methods for PDEs versus a black box approach that uses existing codes often heuristic based for optimization

Real-Time PDE-Constrained Optimization Lorenz T. Biegler, Omar Ghattas, Matthias Heinkenschloss, David Keyes, Bart van Bloemen Waanders, 2007-07-12 a timely contribution to a field of growing importance This carefully edited book presents a rich collection of chapters ranging from mathematical methodology to emerging applications I recommend it to students as a rigorous and comprehensive presentation of simulation based optimization and to researchers as an overview of recent advances and challenges in the field Jorge Nocedal Professor Northwestern University Many engineering and scientific problems in design control and parameter estimation can be formulated as optimization problems that are governed by partial differential equations PDEs The complexities of the PDEs and the requirement for rapid solution pose significant difficulties A particularly challenging class of PDE constrained optimization problems is characterized by the need for real time solution i e in time scales that are sufficiently rapid to support simulation based decision making Real Time PDE Constrained Optimization the first book devoted to real time optimization for systems governed by PDEs focuses on new formulations methods and algorithms needed to facilitate real time PDE constrained optimization In addition to presenting state of the art algorithms and formulations the text illustrates these algorithms with a diverse set of applications that includes problems in the areas of aerodynamics biology fluid dynamics medicine chemical processes homeland security and structural dynamics Despite difficulties there is a pressing need to capitalize on continuing advances in computing power to develop optimization methods that will replace simple rule based decision making with optimized decisions based on complex PDE simulations Audience The book is aimed at readers who have expertise in simulation and are interested in incorporating optimization into their simulations who have expertise in numerical optimization and are interested in adapting optimization methods to the class of infinite dimensional simulation problems or who have worked in offline optimization contexts and are interested in moving to online optimization Contents Preface Part I Concepts and Properties of Real Time Online Strategies Chapter 1 Constrained Optimal Feedback Control of Systems Governed by Large Differential Algebraic Equations Chapter 2 A Stabilizing Real Time Implementation of Nonlinear Model Predictive Control Chapter 3 Numerical Feedback Controller Design for PDE Systems Using Model Reduction Techniques and Case Studies Chapter 4 Least Squares Finite Element Method for Optimization and Control Problems Part II Fast PDE Constrained Optimization Solvers Chapter 5 Space Time Multigrid Methods for Solving Unsteady Optimal Control Problems Chapter 6 A Time Parallel Implicit Methodology for the Near Real Time Solution of Systems of Linear Oscillators Chapter 7 Generalized SQP Methods with Parareal Time Domain Decomposition for Time Dependent PDE Constrained Optimization Chapter 8 Simultaneous Pseudo Timestepping for State Constrained Optimization Problems in Aerodynamics Chapter 9 Digital Filter Stepsize Control in DASK and Its Effect on Control Optimization Performance Part III Reduced Order Modeling Chapter 10 Certified Rapid Solution of Partial Differential Equations for Real Time Parameter Estimation and Optimization Chapter 11 Model Reduction for Large Scale

Applications in Computational Fluid Dynamics Chapter 12 Suboptimal Feedback Control of Flow Separation by POD Model Reduction Part IV Applications Chapter 13 A Combined Shape Newton and Topology Optimization Technique in Real Time Image Segmentation Chapter 14 COFIR Coarse and Fine Image Registration Chapter 15 Real Time Large Scale Optimization of Water Network Systems Using a Sub domain Approach Index

Lagrange Multiplier Approach to Variational Problems and Applications Kazufumi Ito, Karl Kunisch, 2008-01-01 Lagrange multiplier theory provides a tool for the analysis of a general class of nonlinear variational problems and is the basis for developing efficient and powerful iterative methods for solving these problems This comprehensive monograph analyzes Lagrange multiplier theory and shows its impact on the development of numerical algorithms for problems posed in a function space setting The authors develop and analyze efficient algorithms for constrained optimization and convex optimization problems based on the augmented Lagrangian concept and cover such topics as sensitivity analysis convex optimization second order methods and shape sensitivity calculus General theory is applied to challenging problems in optimal control of partial differential equations image analysis mechanical contact and friction problems and American options for the Black Scholes model

A Direct Method for Parabolic PDE Constrained Optimization Problems Andreas Potschka, 2013-11-29 Andreas Potschka discusses a direct multiple shooting method for dynamic optimization problems constrained by nonlinear possibly time periodic parabolic partial differential equations In contrast to indirect methods this approach automatically computes adjoint derivatives without requiring the user to formulate adjoint equations which can be time consuming and error prone The author describes and analyzes in detail a globalized inexact Sequential Quadratic Programming method that exploits the mathematical structures of this approach and problem class for fast numerical performance The book features applications including results for a real world chemical engineering separation problem

Scalable Algorithms for Contact Problems Zdeněk Dostál, Tomáš Kozubek, Marie Sadowská, Vít Vondrák, 2023-10-28 This book presents a comprehensive treatment of recently developed scalable algorithms for solving multibody contact problems of linear elasticity The brand new feature of these algorithms is their theoretically supported numerical scalability i e asymptotically linear complexity and parallel scalability demonstrated in solving problems discretized by billions of degrees of freedom The theory covers solving multibody frictionless contact problems contact problems with possibly orthotropic Tresca s friction and transient contact problems In addition it also covers BEM discretization treating jumping coefficients floating bodies mortar non penetration conditions etc This second edition includes updated content including a new chapter on hybrid domain decomposition methods for huge contact problems Furthermore new sections describe the latest algorithm improvements e g the fast reconstruction of displacements the adaptive reorthogonalization of dual constraints and an updated chapter on parallel implementation Several chapters are extended to give an independent exposition of classical bounds on the spectrum of mass and dual stiffness matrices a benchmark for Coulomb orthotropic friction details of discretization etc The exposition is divided into

four parts the first of which reviews auxiliary linear algebra optimization and analysis The most important algorithms and optimality results are presented in the third chapter The presentation includes continuous formulation discretization domain decomposition optimality results and numerical experiments The final part contains extensions to contact shape optimization plasticity and HPC implementation Graduate students and researchers in mechanical engineering computational engineering and applied mathematics will find this book of great value and interest

Computational Optimization of Systems Governed by Partial Differential Equations Alfio Borzi, Volker Schulz, 2011-01-01 This book fills a gap between theory oriented investigations in PDE constrained optimization and the practical demands made by numerical solutions of PDE optimization problems The authors discuss computational techniques representing recent developments that result from a combination of modern techniques for the numerical solution of PDEs and for sophisticated optimization schemes The book offers readers a combined treatment of PDE constrained optimization and uncertainties and an extensive discussion of multigrid optimization It provides a bridge between continuous optimization and PDE modeling and focuses on the numerical solution of the corresponding problems

Relaxation in Optimization Theory and Variational Calculus Tomáš Roubíček, 2020-11-09 The relaxation method has enjoyed an intensive development during many decades and this new edition of this comprehensive text reflects in particular the main achievements in the past 20 years Moreover many further improvements and extensions are included both in the direction of optimal control and optimal design as well as in numerics and applications in materials science along with an updated treatment of the abstract parts of the theory

Control of Coupled Partial Differential Equations Karl Kunisch, Günter Leugering, Jürgen Sprekels, Fredi Tröltzsch, 2007-08-08 The international Conference on Optimal Control of Coupled Systems of partial Differential Equations was held at the Mathematisches Forschungsinstitut Oberwolfach from April 17 to 23 2005 The applications discussed during the conference includes the optimization and control of quantum mechanical systems

Numerical Data Fitting in Dynamical Systems Klaus Schittkowski, 2013-06-05 Real life phenomena in engineering natural or medical sciences are often described by a mathematical model with the goal to analyze numerically the behaviour of the system Advantages of mathematical models are their cheap availability the possibility of studying extreme situations that cannot be handled by experiments or of simulating real systems during the design phase before constructing a first prototype Moreover they serve to verify decisions to avoid expensive and time consuming experimental tests to analyze understand and explain the behaviour of systems or to optimize design and production As soon as a mathematical model contains differential dependencies from an additional parameter typically the time we call it a dynamical model There are two key questions always arising in a practical environment 1 Is the mathematical model correct 2 How can I quantify model parameters that cannot be measured directly In principle both questions are easily answered as soon as some experimental data are available The idea is to compare measured data with predicted model function values and to minimize the differences over the whole parameter space We

have to reject a model if we are unable to find a reasonably accurate fit To summarize parameter estimation or data fitting respectively is extremely important in all practical situations where a mathematical model and corresponding experimental data are available to describe the behaviour of a dynamical system

Theory and Numerics of Differential Equations
James Blowey, John P. Coleman, Alan W. Craig, 2013-03-09 The Ninth EPSRC Numerical Analysis Summer School was held at the University of Durham UK from the 10th to the 21st of July 2000 This was the first of these schools to be held in Durham having previously been hosted initially by the University of Lancaster and latterly by the University of Leicester The purpose of the summer school was to present high quality instructional courses on topics at the forefront of numerical analysis research to postgraduate students Eminent figures in numerical analysis presented lectures and provided high quality lecture notes At the time of writing it is now more than two years since we first contacted the guest speakers and during that period they have given significant portions of their time to making the summer school and this volume a success We would like to thank all six of them for the care which they took in the preparation and delivery of their lectures The speakers were Christine Bernardi Petter Bjørstad Carsten Carstensen Peter Kloeden Ralf Kornhuber and Anders Szepessy This volume presents written contributions from five of the six speakers In all cases except one these contributions are more comprehensive versions of the lecture notes which were distributed to participants during the meeting Peter Kloeden's contribution is intended to be complementary to his lecture course and numerous references are given therein to sources of the lecture material

Control and Estimation of Distributed Parameter Systems Wolfgang Desch, Franz Kappel, Karl Kunisch, 2012-12-06 Consisting of 16 refereed original contributions this volume presents a diversified collection of recent results in control of distributed parameter systems Topics addressed include optimal control in fluid mechanics numerical methods for optimal control of partial differential equations modeling and control of shells level set methods mesh adaptation for parameter estimation problems shape optimization Advanced graduate students and researchers will find the book an excellent guide to the forefront of control and estimation of distributed parameter systems

Fast Solution of Discretized Optimization Problems Karl-Heinz Hoffmann, Ronald H. W. Hoppe, Volker Schulz, 2001-01-01 This book contains a collection of articles summarizing the state of knowledge in a large portion of modern homotopy theory A call for articles was made on the occasion of an emphasis semester organized by the Centre de Recerca Matemàtica in Bellaterra Barcelona in 1998 The main topics treated in the book include abstract features of stable and unstable homotopy homotopical localizations p compact groups H spaces classifying spaces for proper actions cohomology of discrete groups K theory and other generalized cohomology theories configuration spaces and Lusternik Schnirelmann category The book is addressed to all mathematicians interested in homotopy theory and in geometric aspects of group theory New research directions in topology are highlighted Moreover this informative and educational book serves as a welcome reference for many new results and recent methods

Modeling, Simulation, and Optimization of Integrated Circuits K. Antreich, R. Bulirsch, A. Gilg, P. Rentrop, 2012-12-06 In

November 2001 the Mathematical Research Center at Oberwolfach Germany hosted the third Conference on Mathematical Models and Numerical Simulation in Electronic Industry It brought together researchers in mathematics electrical engineering and scientists working in industry The contributions to this volume try to bridge the gap between basic and applied mathematics research in electrical engineering and the needs of industry Free Boundary Problems Pierluigi Colli, Claudio Verdi, Augusto Visintin, 2012-12-06 Many phenomena of interest for applications are represented by differential equations which are defined in a domain whose boundary is a priori unknown and is accordingly named a free boundary A further quantitative condition is then provided in order to exclude indeterminacy Free boundary problems thus encompass a broad spectrum which is represented in this state of the art volume by a variety of contributions of researchers in mathematics and applied fields like physics biology and material sciences Special emphasis has been reserved for mathematical modelling and for the formulation of new problems Trends in PDE Constrained Optimization Günter Leugering, Peter Benner, Sebastian Engell, Andreas Griewank, Helmut Harbrecht, Michael Hinze, Rolf Rannacher, Stefan Ulbrich, 2014-12-22 Optimization problems subject to constraints governed by partial differential equations PDEs are among the most challenging problems in the context of industrial economical and medical applications Almost the entire range of problems in this field of research was studied and further explored as part of the Deutsche Forschungsgemeinschaft DFG priority program 1253 on Optimization with Partial Differential Equations from 2006 to 2013 The investigations were motivated by the fascinating potential applications and challenging mathematical problems that arise in the field of PDE constrained optimization New analytic and algorithmic paradigms have been developed implemented and validated in the context of real world applications In this special volume contributions from more than fifteen German universities combine the results of this interdisciplinary program with a focus on applied mathematics The book is divided into five sections on Constrained Optimization Identification and Control Shape and Topology Optimization Adaptivity and Model Reduction Discretization Concepts and Analysis and Applications Peer reviewed research articles present the most recent results in the field of PDE constrained optimization and control problems Informative survey articles give an overview of topics that set sustainable trends for future research This makes this special volume interesting not only for mathematicians but also for engineers and for natural and medical scientists working on processes that can be modeled by PDEs Domain Decomposition Methods in Optimal Control of Partial Differential Equations John E. Lagnese, Günter Leugering, 2012-12-06 This monograph considers problems of optimal control for partial differential equations of elliptic and more importantly of hyperbolic types on networked domains The main goal is to describe develop and analyze iterative space and time domain decompositions of such problems on the infinite dimensional level While domain decomposition methods have a long history dating back well over one hundred years it is only during the last decade that they have become a major tool in numerical analysis of partial differential equations A keyword in this context is parallelism This development is perhaps best illustrated

by the fact that we just encountered the 15th annual conference precisely on this topic Without attempting to provide a complete list of introductory references let us just mention the monograph by Quarteroni and Valli 91 as a general up to date reference on domain decomposition methods for partial differential equations The emphasis of this monograph is to put domain decomposition methods in the context of so called virtual optimal control problems and more importantly to treat optimal control problems for partial differential equations and their decom positions by an all at once approach This means that we are mainly interested in decomposition techniques which can be interpreted as virtual optimal control problems and which together with the real control problem coming from an un derlying application lead to a sequence of individual optimal control problems on the subdomains that are iteratively decoupled across the interfaces Multiscale, Nonlinear and Adaptive Approximation II Ronald DeVore,Angela Kunoth,2024-12-03 This book presents a collection of high quality papers in applied and numerical mathematics as well as approximation theory all closely related to Wolfgang Dahmen s scientific contributions Compiled in honor of his 75th birthday the papers are written by leading experts and cover topics including nonlinear approximation theory numerical analysis of partial differential equations learning theory and electron microscopy A unifying theme throughout the collection is the emphasis on a solid mathematical foundation which serves as the basis for the most efficient numerical algorithms used to simulate complex phenomena

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