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¹ A Review on Non-Linear Programming and Generalized Invexity

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4	Received: 11 December 2013 Accepted: 4 January 2014 Published: 15 January 2014

6 Abstract

7 Over past few years, the concept of NLPP and their related results based on generalized

⁸ invexity has become one of the prominent and important areas of classical optimization. This

⁹ paper presents a brief review on such problems and their respective results in game theory,

¹⁰ continuous time programming, multivariable optimization, composite programming etc.

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12 Index terms— non-linear programming, invexity, optimality, duality

13 1 Introduction

ptimization theory plays an important role in Science and Engineering. The concept of convexity and their generalizations have great significance in nonlinear programming. We deal with constrained optimization problems in which the essential constraints are defined by some parametric variational inequalities or parametric auxiliary systems. It has many important applications in many fields, such as engineering design, economic equilibria, transportation science, multilevel game, and mathematical programming itself. However, this kind of problems is generally difficult to deal with because its constraints fail to satisfy the standard Mangasarian, Mangasarian -Fromovitz constraint qualification (MFCQ) at any feasible point [20].

Since last two decades a lot of research has been done to study the first-order optimality conditions for NLPP ,such as Clarke (C), Mordukhovich (M), Strong(S), Bouligrand (B) stationarity conditions; see, e.g., [1][2][3][4][5][19][20]. And also various algorithms were studied for solving those NLP problems and have been proposed for enumerating various results by using different approaches, such as sequential quadratic programming approach, penalty function approach, relaxation approach, active set identification approach, composite multiobjective programming, continuous time programming, etc.; see, e.g., [9][10][11].

27 In this paper, we unify various results on first order and second-order optimality conditions for NLP by using generalized invexity and their classifications. In general, first order optimality conditions tell us how the first 28 derivatives of the functions involved are related to each other at locally optimal solutions. However, for some 29 feasible directions in the tangent cone such as the so-called critical directions, we cannot determine from the first 30 derivative information alone whether the objective function increases or decreases in this direction. Therefore 31 second-order optimality conditions examine the second derivative terms in the Taylor series expansions of the 32 functions involved to see whether this extra information resolves the issue of increase or decrease in the objective 33 function as well as a set of lagrange multipliers. Also, the second-order optimality conditions are concerned 34 with the curvature of the socalled NLPP Lagrangian function in the critical directions. Moreover, second-order 35 optimality conditions play important roles in convergence analysis for numerical algorithms, saddle points for 36 37 game theoretic problems and the stability analysis for MPEC; see, e.g., [12][13][14][15][16][17][18]. In recent times, 38 many research observed and compared with the first-order optimality conditions, there is very little research done 39 with the second-order optimality conditions for MPEC. Recently, Scheel and Scholtes [1] showed that S-stationary points satisfying the refined second-order sufficient optimality conditions are strictly and locally optimal and 40 they derived a strong second-order necessary optimality condition under the MPEC strict MFCQ. Also, Izmailov 41 [19] investigated second-order optimality conditions under the MPEC linear by using dependence constraint 42 qualification (MPEC-LICQ).Further, Lei Guo and others studied second order conditions for equilibrium of 43 saddle points. These results are further studied to scalar valued games to multiple objectives by using invexity 44 coefficcients. 45

3 CONCLUSION

In this paper, we unify various first and second order optimality conditions for MPEC in a similar manner. Note that, recently, several new constraint qualifications weaker than the LICQ and MFCQ have been introduced for standard nonlinear programming problems. We use these new constraint qualifications to derive some secondorder optimality conditions for standard nonlinear programming problems and apply the obtained results to MPEC. We further study some MPEC variants of these new constraint qualifications, which are weaker than the MPEC-LICQ, and derive some second-order optimality conditions for MPEC in terms of S-and C-multipliers under these new MPEC Year 2014(D D D D D D D D)

a constraint qualifications. Moreover, we identify some relationships between various second-order optimality conditions for MPEC in terms of the classical NLPP multipliers and multipliers respectively. It is interesting to see that not all second-order optimality conditions in terms of the classical NLPP multipliers and S-multipliers are equivalent.

In addition, unlike the first-order conditions, the second-order conditions in terms of singular multipliers provide a solution but the significance may be different. This significance is observed in equilibrium of saddle points for multi objective NLPP and composite multi objective NLPP problems.

To unify these generalizations, we can use generalized invexity and their related properties. These results further generate different optimality and duality results by using the various conditions of univexity with the help of Mangasarian Constraint Qualification. This new set up has numerous applications in game theory, decision theory, cloud computing environment in generating first and second order optimality conditions for NLPP.

We consider a general NLPP for multi variable optimization as follows: minimize $f_i(x)$, i=1,2,?, m subject to: 65 gj (x)>0, j=1,2,?, n hk (x)=0, k=1,2,?, p.

Then the corresponding auxiliary function for the above NLPP is $L(x) = r fi(x) + r j gj(x) + \mu khk(x)$

67 Where the langrange multipliers ? and μ have their usual meanings. These multipliers play a complementary 68 role in most of NLPP problems. For instance, Clarke sub-differentials, Mangasarian constraint qualifications hold

69 for such case. For this problem, the various generalized invexity concepts were studied and observed that the well

⁷⁰ known first and second order optimality conditions and duality results satisfied under this setting. These results
⁷¹ have many important applications in game theory, decision making, cloud computing and so on. The Clarke

⁷¹ have many important applications in game theory, decision making, cloud computing and so on. The Clarke ⁷² sub-differentials are also hold for sufficient conditions [10]. And also, the constraint qualifications in [20,21] were

⁷³ studied for NLPP under this new setting.

74 **2** II.

75 **3** Conclusion

⁷⁶ This survey is very use full for generating various results on mathematical programming and its related results.

77 We develop many second order optimality and duality results for NLPP using generalized invexity and their 78 unifications. The same results are further studied to equilibria of saddle points. Further , we explore different

 79 formulations for continuous time programming. 1

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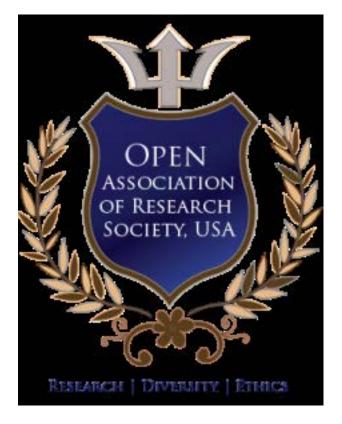


Figure 1: A

3 CONCLUSION

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