



Generalized Concavity



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In Applied Mathematics

Generalized Concavity In Optimization And Economics

DP Hallahan



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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

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Generalized Convexity, Generalized Monotonicity: Recent Results Jean-Pierre Crouzeix, Juan Enrique Martinez Legaz, Michel Volle, 2013-12-01 A function is convex if its epigraph is convex This geometrical structure has very strong implications in terms of continuity and differentiability Separation theorems lead to optimality conditions and duality for convex problems A function is quasiconvex if its lower level sets are convex Here again the geometrical structure of the level sets implies some continuity and differentiability properties for quasiconvex functions Optimality conditions and duality can be derived for optimization problems involving such functions as well Over a period of about fifty years quasiconvex and other generalized convex functions have been considered in a variety of fields including economics management science engineering probability and applied sciences in accordance with the need of particular applications During the last twenty five years an increase of research activities in this field has been witnessed More recently generalized monotonicity of maps has been studied It relates to generalized convexity of functions as monotonicity relates to convexity Generalized monotonicity plays a role in variational inequality problems complementarity problems and more generally in equilibrium problems

Journal of Mathematical Economics, 1988 **Journal of Economic Literature**, 1983 *Advances in Mathematical Sciences and Applications*, 2007 **Mathematical Reports**, 2008 *Indian Journal of Mathematics*, 2003 **Acta Ciencia Indica**, 2000 *Naval Research Logistics*, 1990 The types of articles most sought after by Naval Research Logistics fall into the following classes i modeling and analysis of problems motivated by current real world applications ii exploratory modeling and analysis of problems motivated by potential future real world applications iii major methodological advances and iv expository pieces of exceptional clarity Areas represented include but are not limited to probability statistics simulation optimization game theory scheduling reliability inventory

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Table of Contents Generalized Concavity In Optimization And Economics

1. Understanding the eBook Generalized Concavity In Optimization And Economics
 - The Rise of Digital Reading Generalized Concavity In Optimization And Economics
 - Advantages of eBooks Over Traditional Books
2. Identifying Generalized Concavity In Optimization And Economics
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Generalized Concavity In Optimization And Economics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Generalized Concavity In Optimization And Economics
 - Personalized Recommendations
 - Generalized Concavity In Optimization And Economics User Reviews and Ratings
 - Generalized Concavity In Optimization And Economics and Bestseller Lists
5. Accessing Generalized Concavity In Optimization And Economics Free and Paid eBooks
 - Generalized Concavity In Optimization And Economics Public Domain eBooks
 - Generalized Concavity In Optimization And Economics eBook Subscription Services
 - Generalized Concavity In Optimization And Economics Budget-Friendly Options
6. Navigating Generalized Concavity In Optimization And Economics eBook Formats

- ePub, PDF, MOBI, and More
 - Generalized Concavity In Optimization And Economics Compatibility with Devices
 - Generalized Concavity In Optimization And Economics Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Generalized Concavity In Optimization And Economics
 - Highlighting and Note-Taking Generalized Concavity In Optimization And Economics
 - Interactive Elements Generalized Concavity In Optimization And Economics
 8. Staying Engaged with Generalized Concavity In Optimization And Economics
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Generalized Concavity In Optimization And Economics
 9. Balancing eBooks and Physical Books Generalized Concavity In Optimization And Economics
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Generalized Concavity In Optimization And Economics
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Generalized Concavity In Optimization And Economics
 - Setting Reading Goals Generalized Concavity In Optimization And Economics
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Generalized Concavity In Optimization And Economics
 - Fact-Checking eBook Content of Generalized Concavity In Optimization And Economics
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
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