Set-valued Optimization: An Introduction with Applications (Vector Optimization)
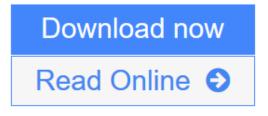
Akhtar A. Khan, Christiane Tammer, Constantin Z?linescu

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Set-valued optimization is a vibrant and expanding branch of mathematics that deals with optimization problems where the objective map and/or the constraints maps are set-valued maps acting between certain spaces. Since set-valued maps subsumes single valued maps, set-valued optimization provides an important extension and unification of the scalar as well as the vector optimization problems. Therefore this relatively new discipline has justifiably attracted a great deal of attention in recent years. This book presents, in a unified framework, basic properties on ordering relations, solution concepts for set-valued optimization problems, a detailed description of convex set-valued maps, most recent developments in separation theorems, scalarization techniques, variational principles, tangent cones of first and higher order, sub-differential of set-valued maps, generalized derivatives of set-valued maps, sensitivity analysis, optimality conditions, duality and applications in economics among other things.

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