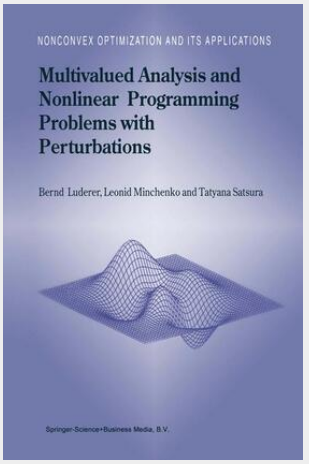
Luderer / Satsura / Minchenko

Multivalued Analysis and Nonlinear Programming Problems with Perturbations

This book is concerned with topological and differential properties of multivalued mappings and marginal functions. Beside this applica tions to the sensitivity analysis of optimization problems, in particular nonlinear programming problems with perturbations, are studied. The elaborated methods are primarily obtained by theories and concepts of two former Soviet Union researchers, Demyanov and Rubinov. Con sequently, a significant part of the presented results have never been published in English before. Based on the use of directional derivatives as a key tool in studying nonsmooth functions and multifunctions, these results can be considered as a further development of quasidifferential calculus created by Demyanov and Rubinov. In contrast to other research in this field, especially the recent publica tion by Bonnans and Shapiro, this book analyses properties of marginal functions associated with optimization problems under quite general con straints defined by means of multivalued mappings. A unified approach to directional differentiability of functions and multifunctions forms the base of the volume.



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