VORträge zum Operations Research

Kolloquium des Instituts für Operations Research

Zeit: Donnerstag, 24. März 2011, 17:30 Uhr

Ort: Raum 111, Gebäude 20.13

Es spricht: Dr. Vladimir Shikhman, RWTH Aachen

Zum Thema: **Bilevel Optimization: on the Structure of the Feasible Set**

Abstract: We consider bilevel optimization from the optimistic point of view. Let the pair (x, y) denote the variables. The main difficulty in studying such problems lies in the fact that the lower level contains a global constraint. In fact, a point (x, y) is feasible if y solves a parametric optimization problem $L(x)$. We restrict ourselves to the special case that the variable x is one-dimensional. We describe the generic structure of the feasible set M. Moreover, we discuss local reductions of the bilevel problem as well as corresponding optimality criteria. Finally, we point out typical problems that appear when trying to extend the ideas to higher dimensional $x-$dimensions. This will clarify the high intrinsic complexity of the general generic structure of the feasible set M and corresponding optimality conditions for the bilevel problem U.

Die Vorträge zum Operations Research wenden sich an alle Interessierten!

Ab 17:00 Uhr ist am Institut für Operations Research (Gebäude 20.13, Raum 104) Gelegenheit zu einem Gespräch mit dem Referenten bei einer Tasse Kaffee gegeben.

Bei Rückfragen wenden Sie sich bitte an:

Prof. Dr. Oliver Stein, Institut für Operations Research.