

Vortrag zur Optimierung



EINLADUNG ZUM VORTRAG

Es spricht

Herr Daniele Patria
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zum Thema:

On the exactness of the ε -constraint method for biobjective nonlinear integer programming

Abstract:

The ε -constraint method is a well-known scalarization technique used for multiobjective optimization. We explore how to properly define the step size parameter of the method in order to guarantee its exactness when dealing with problems having two nonlinear objective functions and integrality constraints on the variables. Under specific assumptions, we prove that the number of nonlinear integer subproblems that the method needs to address to detect the complete Pareto front is finite. We report numerical results on portfolio optimization instances built on real-world data and compare the ε -constraint method with an existing criterion space algorithm for biobjective nonlinear integer programming.

Montag, 20. Juni 2022, 13:00 Uhr, Raum C 325 im Curiebau

Alle Interessierte sind herzlich eingeladen.

Ilmenau, 07.04.2022

Prof. Dr. Gabriele Eichfelder