Lagrange Multiplier Approach to Variational Problems and Applications (Advances in Design and Control)

Kazufumi Ito, Karl Kunisch

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Lagrange multiplier theory provides a tool for the analysis of a general class of nonlinear variational problems and is the basis for developing efficient and powerful iterative methods for solving these problems. This comprehensive monograph analyzes Lagrange multiplier theory and shows its impact on the development of numerical algorithms for problems posed in a function space setting. The book is motivated by the idea that a full treatment of a variational problem in function spaces would not be complete without a discussion of infinite-dimensional analysis, proper discretization, and the relationship between the two.

The authors develop and analyze efficient algorithms for constrained optimization and convex optimization problems based on the augumented Lagrangian concept and cover such topics as sensitivity analysis, convex optimization, second order methods, and shape sensitivity calculus. General theory is applied to challenging problems in optimal control of partial differential equations, image analysis, mechanical contact and friction problems, and American options for the Black-Scholes model.

Audience: This book is for researchers in optimization and control theory, numerical PDEs, and applied analysis. It will also be of interest to advanced graduate students in applied analysis and PDE optimization.

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