

A Function Approximation Approach for Parametric Optimization

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Abstract

We present a novel approach for approximating the primal and dual parameter dependent solution functions of parametric optimization problems. We start with an equation reformulation of the first order necessary optimality conditions. Then, we replace the primal and dual solutions with some approximating functions and find for some test parameters optimal coefficients as solution of a single nonlinear least-squares problem. Under mild assumptions it can be shown that stationary points are global minima and that the function approximations interpolate the solution functions at all test parameters. Further, we have a cheap function evaluation criteria to estimate the approximation error. Finally, we present some preliminary numerical results showing the viability of our approach.

Keywords: Parametric Optimization, Function Approximation, Radial Basis Functions, Nonlinear Least-Squares Problem, Global Minima.

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Parametric Optimization And Approximation

Yijin Wang



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Table of Contents Parametric Optimization And Approximation

1. Understanding the eBook Parametric Optimization And Approximation
 - The Rise of Digital Reading Parametric Optimization And Approximation
 - Advantages of eBooks Over Traditional Books
2. Identifying Parametric Optimization And Approximation
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Parametric Optimization And Approximation
 - User-Friendly Interface
4. Exploring eBook Recommendations from Parametric Optimization And Approximation
 - Personalized Recommendations
 - Parametric Optimization And Approximation User Reviews and Ratings
 - Parametric Optimization And Approximation and Bestseller Lists
5. Accessing Parametric Optimization And Approximation Free and Paid eBooks
 - Parametric Optimization And Approximation Public Domain eBooks
 - Parametric Optimization And Approximation eBook Subscription Services

- Parametric Optimization And Approximation Budget-Friendly Options
- 6. Navigating Parametric Optimization And Approximation eBook Formats
 - ePub, PDF, MOBI, and More
 - Parametric Optimization And Approximation Compatibility with Devices
 - Parametric Optimization And Approximation Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Parametric Optimization And Approximation
 - Highlighting and Note-Taking Parametric Optimization And Approximation
 - Interactive Elements Parametric Optimization And Approximation
- 8. Staying Engaged with Parametric Optimization And Approximation
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Parametric Optimization And Approximation
- 9. Balancing eBooks and Physical Books Parametric Optimization And Approximation
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Parametric Optimization And Approximation
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Parametric Optimization And Approximation
 - Setting Reading Goals Parametric Optimization And Approximation
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Parametric Optimization And Approximation
 - Fact-Checking eBook Content of Parametric Optimization And Approximation
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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