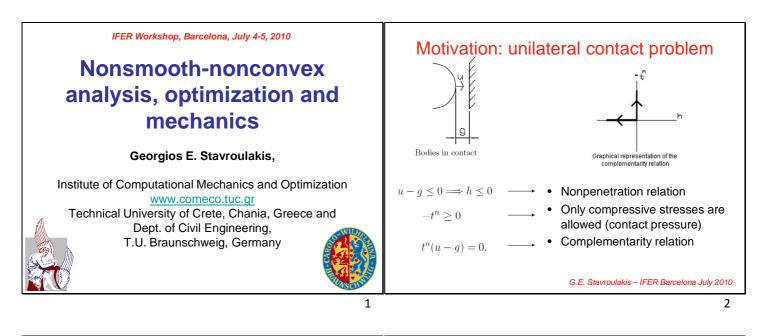
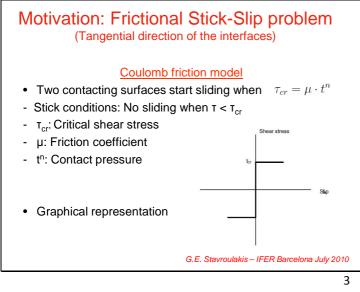
## 3.13 Nonsmooth - nonconvex analysis, optimalization and mechanics (short version)

Stavroulakis G., Greece







Linear Complementarity

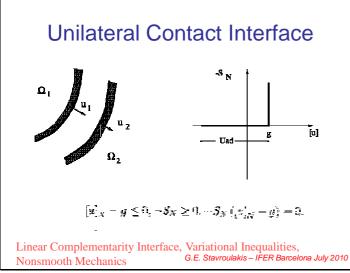
$$\mathbf{x} \ge \mathbf{0}, \ \mathbf{y} = \mathbf{M}\mathbf{x} + \mathbf{b} \ge \mathbf{0}, \ \mathbf{x}^T\mathbf{y} = \mathbf{0}$$

Nonlinear Complementarity

$$\mathbf{x} \ge \mathbf{0}, \ F(\mathbf{x}) \ge \mathbf{0}, \ \mathbf{x}^T F(\mathbf{x}) = 0$$

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## Complementarity Problems (other applications)

Flow in Networks (e.g. transportation)

Equilibrium in the sense of Nash – Walrasch

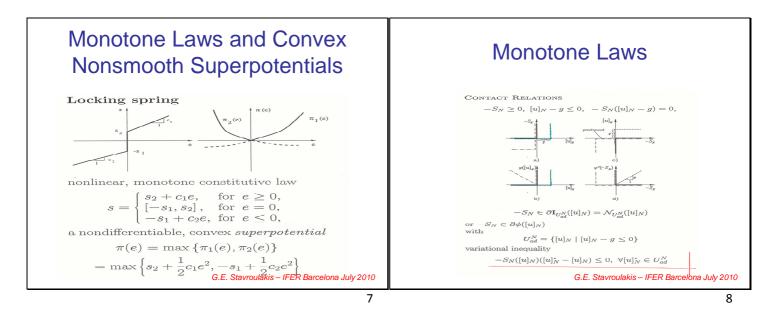
**Financial Mathematics** 

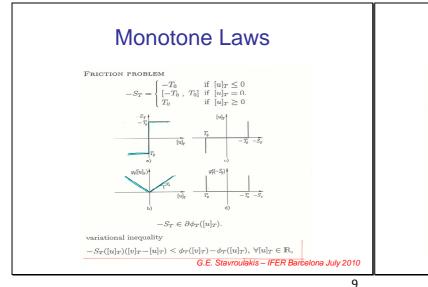
Price analysis of derivatives and options

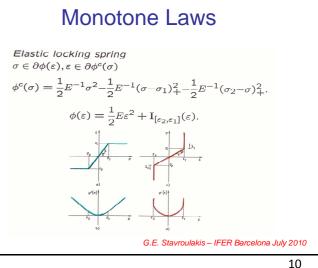
Flow in porous media

Multiphase flow, salt water front analysis etc

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Monotone Laws **Conclusions** Elastic perfectly plastic spring  $\sigma \in \partial \phi(\varepsilon)$  = Nonsmooth-nonconvex potentials in  $\nabla \phi(\varepsilon), \varepsilon \in \partial \phi^c(\sigma),$ mechanics and thermomechanics allow us  $\phi^{c}(\sigma) = \frac{1}{2}E^{-1}\sigma^{2} + \mathbf{I}_{(-\infty,\sigma_{0}]}(\sigma).$ extend classical approaches  $\phi(\varepsilon) = \frac{1}{2}E\varepsilon^2 - \frac{1}{2}E(\varepsilon - \varepsilon_0)_+^2.$  Algorithms are expanded with the help of nonsmooth - nonconvex optimization Inverse and parameter identification problems can be solved by classical optimization or soft computing. G.E. Stavroulakis - IFER Barcelona July 2010 G.E. Stavroulakis - IFER Barcelona July 2010