

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

Rosina Ehmann



Parametric Optimization And Approximation:

The Enigmatic Realm of **Parametric Optimization And Approximation**: Unleashing the Language is Inner Magic

In a fast-paced digital era where connections and knowledge intertwine, the enigmatic realm of language reveals its inherent magic. Its capacity to stir emotions, ignite contemplation, and catalyze profound transformations is nothing short of extraordinary. Within the captivating pages of **Parametric Optimization And Approximation** a literary masterpiece penned by way of a renowned author, readers attempt a transformative journey, unlocking the secrets and untapped potential embedded within each word. In this evaluation, we shall explore the book's core themes, assess its distinct writing style, and delve into its lasting affect the hearts and minds of those who partake in its reading experience.

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