

Contents

Preface	ix
Part I: Modelling	1
1 Modelling with the Primal Problem	3
1.1 The primal LSIP problem	3
1.2 Approximation	6
1.3 Separation of sets in pattern recognition	13
1.4 Environmental policies	16
1.5 Generalized Neyman–Pearson problem for grouped data	18
1.6 Optimal experimental design in regression	20
1.7 Constrained multinomial maximum-likelihood estimation	28
1.8 Mathematical programming	31
Exercises	37
Notes	43
2 Modelling with the Dual Problem	47
2.1 Generalized finite sequences	47
2.2 The dual problem	49
2.3 Calculating the Chebyshev point-to-set distance	52
2.4 Measuring the efficiency of an industrial process	54
2.5 A generalized location problem	55
2.6 Robustness in Bayesian statistics	56
Exercises	59
Notes	61
Part II: Linear Semi-infinite Systems	65
3 Alternative Theorems	67
3.1 Linear inequality systems in pattern recognition	67
3.2 Farkas and Gale Alternative Theorems	69

3.3	Other alternative theorems	72
	Exercises	75
	Notes	78
4	Consistency	81
4.1	Extended solutions	81
4.2	Consistency tests	85
4.3	Classifying redundant inequalities	89
	Exercises	96
	Notes	99
5	Geometry	101
5.1	Introduction	101
5.2	On some classes of semi-infinite systems	104
5.3	Geometry of the solution set	111
5.4	Equivalent systems	116
	Exercises	120
	Notes	125
6	Stability	127
6.1	Stability criteria	127
6.2	Stability of consistent systems	128
6.3	Stability of inconsistent systems	135
6.4	Stability of continuous systems	138
6.5	Stability and redundancy	142
	Exercises	143
	Notes	147
Part III: Theory of Linear Semi-infinite Programming		151
7	Optimality	153
7.1	Introduction	153
7.2	Primal optimality conditions	154
7.3	Dimension of the optimal set	158
7.4	Optimality criteria for the dual	160
7.5	Optimality conditions for the convex SIP	162
	Exercises	164
	Notes	167
8	Duality	169
8.1	Introduction	169
8.2	Duality gap and the optimal value function	170
8.3	Discretizable and reducible problems	172

8.4	Uniform duality	178
8.5	Approximating optimal solutions	183
8.6	Duality theory for convex SIP	188
	Exercises	191
	Notes	197
9	Extremality and Boundedness	201
9.1	Introduction	201
9.2	On the primal feasible and optimal sets	202
9.3	On the dual feasible and optimal sets	211
	Exercises	220
	Notes	224
10	Stability and Well-Posedness	227
10.1	Introduction	227
10.2	Optimal value function	228
10.3	Hadamard well-posedness	231
10.4	Optimal set mapping	235
10.5	Unicity	237
	Exercises	241
	Notes	247
	Part IV: Methods of Linear Semi-infinite Programming	251
11	Local Reduction and Discretization Methods	253
11.1	Introduction	253
11.2	The local reduction approach	255
11.3	Grid discretization methods	257
11.4	Cutting-plane discretization	261
11.5	The three-phase method	270
11.6	A test problem	273
	Exercises	279
	Notes	281
12	Simplex-Like and Exchange Methods	285
12.1	Introduction	285
12.2	A purification method for the dual problem	286
12.3	A dual-simplex primal-exchange method	287
12.4	A purification scheme for the primal problem	294
12.5	A primal-simplex dual-exchange method	299
	Exercises	303
	Notes	307

Appendix	309
A.1 Convex sets	309
A.2 Convex functions	313
Notes	319
Symbols and Abbreviations	321
References	325
Index	339