

Contents

1	Introduction	3
2	Vector Optimization in Industrial Applications	9
2.1	The Design of a Combined-Cycle Power Plant	10
2.2	The Optimal Operating Point of a Recovery-Boiler	12
3	Principles and Methods of Vector Optimization	15
3.1	The Concept of Pareto Optimality	15
3.2	Survey of Methods	19
3.3	A New Stochastic Method for Unconstrained Vector Optimization	30
3.3.1	A Curve of Dominated Points	31
3.3.2	Notions from Probability Theory	37
3.3.3	A Special Stochastic Differential Equation	39
3.3.4	A Stochastic Algorithm for Vector Optimization	42
4	The Connection with Scalar-Valued Optimization	45
4.1	The Karush-Kuhn-Tucker(KKT) Condition for Pareto Optimality	45
4.2	Differential-Topological Notations	47
4.3	The Geometrical Meaning of the Weight Vector	53
4.4	Classification of Efficient Points	59
5	The Manifold of Stationary Points	65
5.1	Karush-Kuhn-Tucker Points as a Differentiable Manifold M	66
5.2	Criteria for the Rank Condition	68
5.2.1	A Necessary and Sufficient Criterion	68
5.2.2	Interpretation in View of Optimization	71
5.2.3	Variability of the Weight Vector	75
5.3	A Special Class of Local Charts	79
6	Homotopy Strategies	87
6.1	Method I: Local Exploration of M	88
6.1.1	Method Principle	88

6.1.2	Comparison with the Classical Homotopy Method	89
6.1.3	Homogeneous Discretization of the Efficient Set	93
6.1.4	Numerical Algorithm	95
6.2	Method II: Purposeful Change of the Weights	99
6.2.1	Significance of the Weight Vector for the User	99
6.2.2	Principle of the Procedure	101
6.2.3	Numerical Algorithm	104
7	Numerical Results	109
7.1	Example 1 (academic)	109
7.2	Example 2: Design of a Combined-Cycle Power Plant	115
7.3	Example 3: The Optimal Operating Point of a Recovery-Boiler	123
	Bibliography	129
	Index	133