

CONTENTS

Introduction	9
PART I: A Globally Convergent Algorithm Based on Imbedding and Parametric Optimization	
1. Introduction	15
2. Theoretical Background	17
2.1. Assumptions	17
2.2. Local stability sets, critical points	18
2.3. Continuation in $D(t_0)$	22
2.3.1. On numerical feasibility of imbedding algorithms in $D(t_0)$	22
2.3.2. Predictor - Corrector Schemes in $D(t_0)$	23
2.4. Computation of critical points	25
2.5. Determination of the new active index set	25
2.6. Sensitivity analysis	29
3. An Algorithm Based on Imbedding	35
4. Special Homotopies	36
5. Numerical Results	41
PART II: Globally Convergent Decomposition Methods for Nonconvex Optimization Problems	
1. Introduction	47
2. Convexification Procedure	53
3. Duality	68
4. A Globally Convergent Primal-Dual Algorithm	75
5. Computational Aspects	78
6. Numerical Results: Optimization of a Hydro Energy Storage Plant	86
References	91