Contents

Preface vii

1 Introduction 1
- 1.1 Why we wrote this book and how to read it . . . 1
- 1.2 Basic terminology and outline of the book . . . 3

2 Complexity 7
- 2.1 Introduction . . . 7
- 2.2 Preliminary notions . . . 7
- 2.3 "Simple" GO problems . . . 11
- 2.4 GO problems admitting a FPTAS . . . 16
- 2.5 GO problems admitting a PTAS . . . 23
- 2.6 Approximability and inapproximability results . . . 29
- 2.7 An overview of complexity results for QP . . . 38

3 Heuristics 41
- 3.1 Heuristic methods . . . 41
- 3.2 Optimization methods for problems with expensive functions . . . 85
- 3.3 Convergence . . . 118

4 Lower Bounds 125
- 4.1 Introduction . . . 125
- 4.2 Convex envelopes . . . 127
- 4.3 Reformulation-linearization technique . . . 162
- 4.4 Quadratic programming problems . . . 172
- 4.5 Polynomial programming . . . 217
- 4.6 The α-BB approaches . . . 230
- 4.7 Difference-of-convex problems . . . 240
- 4.8 Monotonic optimization . . . 250
- 4.9 Lipschitz functions . . . 252
- 4.10 Interval arithmetic . . . 255
- 4.11 Dual bounds . . . 259
- 4.12 Factorable functions . . . 267
- 4.13 Polyhedral convex underestimators . . . 271
- 4.14 Convex outer approximations . . . 275

4.15 Further remarks about relaxations 286

5 Branch and Bound **289**
5.1 Introduction 289
5.2 Standard or previously discussed steps 292
5.3 Branching 295
5.4 Convergence and finiteness results 326
5.5 Domain reduction 335
5.6 Fathoming rules 358
5.7 Some finiteness results for the case $\varepsilon = 0$ 360

6 Problems **363**
6.1 Test problems for GO heuristics 363
6.2 GO problems arising in applications 371

A Basic Definitions and Results on Convexity **391**
A.1 Convex sets 391
A.2 Convex and concave functions 395

B Notation **399**

References **401**

Index **433**