



DEPARTMENT OF APPLIED MATHEMATICS

應 用 數 學 系

**The Hong Kong Polytechnic University
Department of Applied Mathematics**

Colloquium

**Sufficient conditions for the existence of exact penalty in constrained
optimization**

by

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Abstract

In this talk we use the penalty approach in order to study constrained minimization problems. A penalty function is said to have the exact penalty property if there is a penalty coefficient for which a solution of an unconstrained penalized problem is a solution of the corresponding constrained problem. We discuss very simple sufficient conditions for the exact penalty property.

Date : 12 November, 2018 (Monday)

Time : 2:30p.m. – 3:30p.m.

Venue : TU801, The Hong Kong Polytechnic University

***** ALL ARE WELCOME *****