

SYLLABUS

1. Information regarding the programme

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| 1.1 Higher education institution | Babeş Bolyai University |
| 1.2 Faculty | Faculty of Mathematics and Computer Science |
| 1.3 Department | Department of Mathematics |
| 1.4 Field of study | Mathematics |
| 1.5 Study cycle | Master |
| 1.6 Study programme / Qualification | Advanced Mathematics |

2. Information regarding the discipline

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|----------------------------|-------------------------------------|--------------|---|-------------------------|----|------------------------|----------|
| 2.1 Name of the discipline | Vector Optimization | | | | | | |
| 2.2 Course coordinator | Prof. Nicolae Popovici, PhD. habil. | | | | | | |
| 2.3 Seminar coordinator | Prof. Nicolae Popovici, PhD. habil. | | | | | | |
| 2.4. Year of study | 2 | 2.5 Semester | 3 | 2.6. Type of evaluation | VP | 2.7 Type of discipline | Optional |

3. Total estimated time (hours/semester of didactic activities)

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|---|-----|----------------------|----|-------------|-------|
| 3.1 Hours per week | 3 | Of which: 3.2 course | 2 | 3.3 seminar | 1 |
| 3.4 Total hours in the curriculum | 42 | Of which: 3.5 course | 28 | 3.6 seminar | 14 |
| Time allotment: | | | | | hours |
| Learning using manual, course support, bibliography, course notes | | | | | 28 |
| Additional documentation (in libraries, on electronic platforms, field documentation) | | | | | 28 |
| Preparation for seminars/labs, homework, papers, portfolios and essays | | | | | 28 |
| Tutorship | | | | | 14 |
| Evaluations | | | | | 35 |
| Other activities: | | | | | - |
| 3.7 Total individual study hours | 133 | | | | |
| 3.8 Total hours per semester | 175 | | | | |
| 3.9 Number of ECTS credits | 7 | | | | |

4. Prerequisites (if necessary)

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| 4.1. curriculum | <ul style="list-style-type: none"> • Mathematical analysis 1 (Analysis on \mathbb{R}); • Mathematical analysis 2 (Differential Calculus on \mathbb{R}^n). |
| 4.2. competencies | Ability to use abstract notions, theoretical results and practical methods of Mathematical Analysis. |

5. Conditions (if necessary)

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| 5.1. for the course | Lecture room equipped with a beamer |
| 5.2. for the seminar /lab activities | Standard room |

6. Specific competencies acquired

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| Professional competencies | Ability to use appropriate mathematical methods and implementable algorithms for solving practical vector optimization problems. |
| Transversal competencies | To apply rigorous and efficient work rules, by adopting a responsible attitude towards the scientific and didactic activities. To develop the own creative potential in specific areas, following the professional ethical norms and principles. |

7. Objectives of the discipline (outcome of the acquired competencies)

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| 7.1 General objective of the discipline | Students should acquire knowledge about vector (multicriteria) optimization. |
| 7.2 Specific objective of the discipline | Students will study several classes of practical vector optimization problems. |

8. Content

| 8.1 Course | Teaching methods | Remarks |
|---|---|---------|
| 1. Preorder relations; maximal elements of a set with respect to a preference relation; formulation of general optimization problems. Linear preorder relations (compatible with the vector addition and multiplication of vectors by scalars). | Direct instruction, mathematical proof, exemplification | |
| 2. Cones; characterizations of (convex, pointed, generating, totally-generating) cones; the relationship between linear preorder relations and convex cones. Topological properties of convex cones: (relative) solid and closed convex cones; the polar cone of a set; polyhedral cones. | Direct instruction, mathematical proof, exemplification | |
| 3. Concepts of efficiency in vector optimization; efficient points and weakly efficient points w.r.t. a convex cone; efficient solutions and weakly efficient solutions of vector optimization problems. | Direct instruction, mathematical proof, exemplification | |
| 4. Monotone and strictly monotone scalar functions (w.r.t. a preorder relation) and their extremum points; examples of linear/nonlinear monotone functions; conical sections of a set; the existence of efficient/weakly efficient points. | Direct instruction, mathematical proof, exemplification | |
| 5. Sufficient conditions for efficiency and weak efficiency. Cone-convex sets; necessary conditions for weak-efficiency. Proper efficient points. | Direct instruction, mathematical proof, exemplification | |
| 6. Cone-convex vector-valued functions, their characterizations by means of the epigraph and the polar cone; the cone-convexity of the images of convex sets by cone-convex functions. | Direct instruction, mathematical proof, exemplification | |
| 7. Explicitly cone-quasiconvex functions and lexicographic quasiconvex vector-valued functions, their characterization and some of important properties; the relationship between explicit cone-convexity and lexicographic quasiconvexity. | Direct instruction, mathematical proof, exemplification | |

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| 8. Scalarization methods for vector optimization problems: the weighting method (for convex objective functions); the parametric method (for quasiconvex/ explicitly quasiconvex/ explicitly quasilinear objective functions). | Direct instruction, mathematical proof, exemplification | |
| 9. The geometric and topological structure of the boundary of a closed radiant set (the homeomorphism of Bonnisseau-Cornet). | Direct instruction, mathematical proof, exemplification | |
| 10. Simply shaded and completely shaded sets (w.r.t. a convex cone) and their characterizations. The connectedness /contractibility of the sets of efficient points. | Direct instruction, mathematical proof, exemplification | |
| 11. The role of Helly's Theorem in reducing the number of criteria involved in vector optimization with convex/quasiconvex objective functions. | Direct instruction, mathematical proof, exemplification | |
| 12. Pareto reducible vector optimization problems involving explicitly / lexicographic quasiconvex objective functions. | Direct instruction, mathematical proof, exemplification | |
| 13. Approximate efficient / weakly efficient solutions and their role in numerical methods. | Direct instruction, mathematical proof, exemplification | |
| 14. Efficient sequences and their relationship with the minimizing sequences of certain scalarization functions. | Direct instruction, mathematical proof, exemplification | |

Bibliography

1. BRECKNER, B.E., POPOVICI, N.: Convexity and Optimization. An Introduction, EFES, Cluj-Napoca, 2006.
2. EHRGOT, M.: Multicriteria Optimization. Springer, Berlin Heidelberg New York, 2005.
3. GOEPFERT, A., RIAHI, H., TAMMER, C., ZALINESCU, C.: Variational Methods in Partially Ordered Spaces. Springer-Verlag, New York, 2003.
4. JAHN, J.: Vector Optimization. Theory, Applications, and Extensions. Springer, Berlin, 2004.
5. LUC, D.T.: Theory of Vector Optimization. Springer Verlag, Berlin, 1989.
6. POPOVICI, N.: Optimizare vectoriala, Casa Cartii de Stiinta, Cluj-Napoca, 2005.

| 8.2 Seminar | Teaching methods | Remarks |
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| 1. Geometric interpretation of the preference relations induced by the objective functions of some practical optimization problems (Fermat-Weber-type location problems, resource allocation problems, etc.) | Problem-based instruction, debate, mathematical proofs | |
| 2. Particular classes of convex cones in the n -dimensional Euclidean space (polyhedral cones, the lexicographic cone, Phelps-type cones). | Problem-based instruction, debate, mathematical proofs | |
| 3. Exercises involving the concepts of: polar cone, basis of a convex cone, the (relative) interior, and the facial structure of a convex cone. | Problem-based instruction, debate, mathematical proofs | |
| 4. Finding the efficient / weakly efficient solutions of certain vector optimization problems by a geometric approach. | Problem-based instruction, debate, mathematical proofs | |
| 5. Exercises concerning the (strict) monotony of certain scalar functions. | Problem-based instruction, debate, mathematical proofs | |
| 6. Identifying the (weakly) efficient solutions of some concrete vector optimization problems in \mathbb{R}^2 by means of the necessary and sufficient conditions of (weakly) efficiency. | Problem-based instruction, debate, mathematical proofs | |
| 7. Geometric representations of the direct images of | Problem-based | |

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| convex/polyhedral sets by certain cone-convex functions and their (weakly) efficient points. | instruction, debate, mathematical proofs | |
| 8. Geometric representation of the level sets of certain cone-quasiconvex vector-valued functions. | Problem-based instruction, debate, mathematical proofs | |
| 9. Exercises concerning explicitly quasiconvex functions (in particular, lexicographic convex functions and linear-fractional functions). | Problem-based instruction, debate, mathematical proofs | |
| 10. Bicriteria optimization problems solved by a geometrical approach. | Problem-based instruction, debate, mathematical proofs | |
| 11. Linear vector optimization problems solved by the weighting scalarization method. | Problem-based instruction, debate, mathematical proofs | |
| 12. Nonlinear vector optimization problems solved by the weighting scalarization method. | Problem-based instruction, debate, mathematical proofs | |
| 13. Linear vector optimization problems solved by the parametric method. | Problem-based instruction, debate, mathematical proofs | |
| 14. Nonlinear vector optimization problems solved by the parametric method. | Problem-based instruction, debate, mathematical proofs | |
| Bibliography 1. ALZORBA, S., GUNTHER, C., POPOVICI, N., TAMMER, C.: A new algorithm for solving planar multiobjective location problems involving the Manhattan norm, <i>European Journal of Operational Research</i> , Vol. 258 (1) 2017, pp. 35-46. 2. EHRGOT, M.: <i>Multicriteria Optimization</i> . Springer, Berlin Heidelberg New York, 2005. 3. POPOVICI, N.: Pareto reducible multicriteria optimization problems, <i>Optimization</i> , Vol. 54 (2005), pp. 253-263. 4. SAWARAGI, Y., NAKAYAMA, H., TANINO, T.: <i>Theory of Multiobjective Optimization</i> . Academic Press, New York, 1985. 5. YU, P.L.: <i>Multiple criteria decision making: concepts, techniques and extensions</i> . Plenum Press, New York - London, 1985. | | |

9. Corroborating the content of the discipline with the expectations of the epistemic community, professional associations and representative employers within the field of the program

The course ensures a solid theoretical background, according to national and international standards

10. Evaluation

| Type of activity | 10.1 Evaluation criteria | 10.2 Evaluation methods | 10.3 Share in the grade (%) |
|---|--|-------------------------|-----------------------------|
| 10.4 Course | - Knowledge of theoretical concepts and capacity to rigorously prove the main theorems; - Ability to solve practical exercises and theoretical problems | Written tests | 75% |
| 10.5 Seminar/lab activities | - Attendance and active class participation | Continuous evaluation | 25% |
| 10.6 Minimum performance standards | | | |
| The final grade should be greater than or equal to 5. | | | |

Date

Signature of course coordinator

Signature of seminar coordinator

03.05.2019

Prof. Nicolae Popovici, PhD. habil.

Prof. Nicolae Popovici, PhD. habil.

Date of approval

Signature of the head of department

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Prof. Octavian Agratini, Ph.D.