



## *colloquia@iasi*



*"La mente è come un paracadute.  
Funziona solo se si apre"  
A. Einstein*

### **Lipschitz Global Optimization**

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#### Abstract

Global optimization problems derived from industrial applications are often "black box" and have a multiextremal objective function. Solving efficiently such a kind of problems is a great challenge. One of the natural and powerful (from both the theoretical and the applied points of view) assumptions that can be done for these problems is that the objective function has bounded slopes. In this case, Lipschitz global optimization algorithms can be applied. In this talk, several Lipschitz global optimization methods are considered. A special attention is paid to the usage of various kinds of a local information in global optimization methods. Several ideas allowing one to construct a reasonable combination of global and local search phases are discussed, as well.