

REFERENCE BOOKS & NOTES:

David G. Luenberger, Optimization by Vector Space Methods, 1968

Showalter, Hilbert Space Methods for PDE (Chapter VII 1-4)

Jacques-Louis Lions, Optimal Control of Systems Governed by Partial Differential Equations (Grundlehren der mathematischen Wissenschaften, 1972)

Mixed Variational Formulation: infsup, constrained min, penalty, Lagrange,

Girault & Raviart, Finite Element Approximation of Navier-Stokes Equations

Section I.4: Saddle-point, Lagrange, penalty, Uzawa

Braess, Finite Elements, Theory & Appls in Solid Mechanics (III.3-4)

Glowinski, Numerical Methods for Nonlinear Variational Problems

Chapter I.1-4, p. 289 and Chap. VI: penalty, Augmented Lagrangian

Showalter, Monotone Operators and Nonlinear PDE

II.7-8: convex functions; IV.1-2: accretive operators

Brezis, Functional Analysis, Sobolev Spaces and PDE

Chapter 1.4: conjugate convex functions

Ekeland & Temam, Convex Analysis and Variational Problems

Chapters I-IV, VI: saddle-points, duality, calculus of variations

Ito & Kunisch, Lagrange Multiplier approach to Variational Problems

Chapter IV

TOPICS:

Elliptic Var Ineq & Optimal Control of EBVP

HSM,
VII

Lions
Chap 2

Minimization with constraint, closed range

MixedNotes

Saddle-point, Lagrange, penalty, Uzawa

GR

I.4

Convex Optimization: ItoKunisch

Glowinski

GiraultRaviart

$\min\{f(x) + g(Lx)\}$	Chap 4	VI	I.4
Augmented Lagrangian: (penalty + Lagrangian)	Chap 3.3, 4.6	Glowinski p48	GiraultRaviart I.4.4
Duality	Chap 4.3	Glowinski VII VII.5 p289,293	Duvaut-Lions pp 121, 146