

Stochastic global optimization using tangent minorants for Lipschitz functions

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Abstract

This paper is divided into two parts. In the first one, we elaborate a stochastic algorithm based on the branch and bound method to minimize objective functions expressed by the expectation of a partially Lipschitzian function. The second part deals with the optimization of a semi lower-continuous function. We show how to transform the objective function in order to obtain a situation identical to the one of the first section.

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