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# ABSTRACTS

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## JACOBI OPTIMALITY CONDITIONS FOR EXTREMUM PROBLEMS WITH EQUALITIES CONSTRAINTS

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This work continues investigations [1].

Lagrange multipliers method is used for constraints extremum problems. The necessary optimality conditions consist of equalities that are relations between unknown values and Lagrange multipliers. However there exists another form of optimality conditions. It is not consist of Lagrange multipliers. This relation is characterized the matrix of partial derivatives of the state functional and constraints operators.

Let  $V, Y, Z$  be Banach spaces,  $A : V \times Y \rightarrow Z$  be a smooth operator, and  $I : V \times Y \rightarrow \mathbb{R}$  be a smooth functional. We have the problem of the minimization of the functional  $I$  on the zeros set of the operator  $A$ . Determine  $F = (I, A)$ ,  $Q = (E, L)$ , where  $E$  is the unit operator of the control space  $V$ , and  $L : V \rightarrow Y$  is implicit operator determined by the state equation  $A(v, y) = 0$  (control-state mapping).

**Theorem 1.** *If the pair  $(v, y)$  is a solution of the given problem, and the partial derivative  $A_y(v, y)$  is invertible, then  $F'(v, y)Q'(v) = 0$ .*

This optimality condition includes the matrix of partial derivatives (Jacobian) of  $F$ . Consider finite dimensional case. We have the problem of the minimization of the function  $f_0 = f_0(x_0, x_1, \dots, x_n)$  under the conditions  $f_i(x_0, \dots, x_n) = 0, i = 1, \dots, n$ . All functions are smooth.

**Theorem 2.** *If  $x = (x_0, x_1, \dots, x_n)$  is the local extremum of the function  $f_0$  under the given conditions, then Jacobean of functions  $f_0, f_1, \dots, f_n$  at the point  $x$  is equal to zero.*

Consider the problem of the minimization of the function  $f_0 = f_0(x)$ , where  $x = (x_1, \dots, x_{n+r})$  under the conditions  $f_i(x_1, \dots, x_{n+r}) = 0, i = 1, \dots, n$ . All functions are smooth. Fixed the multi index  $\alpha = (\alpha_1, \dots, \alpha_n)$ , where  $\alpha_i \in \{1, \dots, n+r\}, \alpha_i \neq \alpha_j \forall i \neq j$ . Determine

$$F_{\beta_i}^{\alpha}(x) = \begin{pmatrix} \partial_{\alpha_1} f_0(x) & \dots & \partial_{\alpha_n} f_0(x) & \partial_{\beta_i} f_0(x) \\ \partial_{\alpha_1} f_1(x) & \dots & \partial_{\alpha_n} f_1(x) & \partial_{\beta_i} f_1(x) \\ \dots & \dots & \dots & \dots \\ \partial_{\alpha_1} f_n(x) & \dots & \partial_{\alpha_n} f_n(x) & \partial_{\beta_i} f_n(x) \end{pmatrix}, \quad i = 1, 2, \dots, r,$$

where  $\beta_i \in 1, \dots, n+r, \beta_i \neq \beta_j$  for all  $i \neq j$  and  $\beta_i \neq \alpha_j$  for all  $i, j$ .

**Theorem 3.** *If  $x = (x_1, \dots, x_{n+r})$  is the local extremum of the function  $f_0$  under the given conditions, then  $|F_{\beta_i}^{\alpha}(x)| = 0, i = 1, 2, \dots, r$ .*

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24	Pachshenko G. (Kazakhstan) An approach to construction of the intellectual control system of the interval-given object with delay on the basis of artificial neural networks	2
25	Sadygov A. (Azerbaijan) The optimal control of the discrete inclusions	2
26	Serovaisky S. (Kazakhstan) Jacobi optimality conditions for extremum problems with equalities constraints	28
27	Shakenov I. (Kazakhstan) Comparing two forms of functional gradient for an optimization control problem	29
28	Sharshembieva F. (Kyrgyzstan) Solution of two- location problem with nonlinear objective function	291
29	Sultankul kyzy A. (Kyrgyzstan) Solution of the nonlinear problem for location of production and processing	292
30	Teymurov R. (Azerbaijan) Optimal control of system with the distributed parameters of hyperbolic type	293
31	Zhumatov S. (Kazakhstan) Convergence's property of control systems' program manifold	294
32	Imanaliev Z., Ashirbaev B. (Kyrgyzstan) Movements differentiation in an optimal closely-spaced control discrete problem	295
33	Imanaliev Z., Zhainakov A., Ashirbaev B. (Kyrgyzstan) Decomposition in discrete optimal feedback control problem	296

## SECTION 8. HISTORY AND TEACHING OF MATHEMATICS

1	Abylkassymova A. (Kazakhstan) On tasks of theory and methods of teaching mathematics in conditions of integration of education content in Turkic speaking states	298
2	Ashurova D., Yuldasheva M., Yuldashev Z. (Uzbekistan) Technique of basic tasks as means of activization of trainees	299
3	Baysalov J., Alybaev A. (Kyrgyzstan) The issues of mathematical education in higher education institutions in 21st century	300
4	Dogan A., Simsek D. (Kyrgyzstan) Learning difficulties of students in teaching of the double integral and suggestions	301
5	Dolmatova P. (Kyrgyzstan) Mathematical modeling of notions as the basis of independent representation of natural languages	302
6	Dzhanalieva Dzh. (Kyrgyzstan) Extended, individualized and team tasks	303
7	Karabaeva S. (Kyrgyzstan) Automatic text style and frequency of repeated words in a printed work	304
8	Kazakbaeva Z., Zuridinova Zh., Toktomatova A. (Kyrgyzstan) Teaching mathematics using ICT	305
9	Kedeybaeva D. (Kyrgyzstan) Some methods of teaching mathematics in training of future bachelor degree teachers	306
10	Khakimova T. (Kazakhstan) Role of hypertext technology in teaching informatics for professional purpose of university students	307
11	Mambetakunov E., Akmatbekova A. (Kyrgyzstan) Using software package "the start of the electronics" in the lab works on physics in the higher institutions	308