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Series A

Functional Equations

Approximation and Convexity

**Some remarks on the generalized mean
upper/lower semideviations of order p from a
target**

ALINA-RAMONA BAIAS

(CLUJ-NAPOCA)

ABSTRACT. In this paper we extend the classical mean semivariance from a target, to a more general risk function, *the generalized mean semideviation of order p from a target*. We state and prove its main properties and we give dual representations for both the lower and the upper semideviations. Moreover, the structure of the portfolio optimization problem, having those functions as objective is studied.

KEY WORDS: convex risk functions, conjugate functions, dual representation, semideviations of order p

MSC 2000: 90C25, 91B30, 49N15

1 Background in notations and definitions

Let $(\Omega, \mathfrak{F}, \mathbb{P})$, be an *atomless probability space* where Ω is the support space, \mathfrak{F} is a σ -algebra on Ω and \mathbb{P} is the probability measure. For a

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The convergence of Henig efficient solutions net for vector equilibrium problems

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ABSTRACT. The purpose of this paper is to present a result which assures the convergence of a net of Henig efficient solutions of a strong vector equilibrium problem to a solution of the problem.

1 Introduction

Considering Z a real topological linear space, $C \subseteq Z$ a nontrivial pointed convex cone, A a nonempty subset of a topological space E , B a nonempty set, and $\varphi : A \times B \rightarrow Z$ a given bifunction, the strong vector equilibrium problem is formulated as:

(*VEP*) find $\bar{a} \in A$ such that $\varphi(\bar{a}, b) \notin -C \setminus \{0\}$ for all $b \in B$.

Many existence results of solutions of vector equilibrium problems are given in the hypothesis of a cone with nonempty interior (see, for instance [1, 2, 3, 7, 12]). But, there are important ordered topological linear spaces

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Some applications of Hopf's identity on divided differences

IOAN GAVREA MIRCEA IVAN ROZICA MOGA
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ABSTRACT. We give some mean-value theorems involving divided differences, which extend recent results of this type.

KEY WORDS: Divided difference, mean-value theorems, convexity

MSC 2000: 26A24, 41A05, 26A51

1 Introduction and preliminary results

We use simple techniques to extend the mean-value formulas in [4, 9, 8, 10, 11], to enlarge the class of functions for which they are satisfied, and to provide simple proofs of the existing ones.

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Uniform approximation of functions by Bernstein-type operators

ADRIAN HOLHOȘ
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ABSTRACT. For the class of bounded functions defined on $[0, 1]$ and continuous on $(0, 1)$ we give a characterization of the functions which can be uniformly approximated by Bernstein-type operators.

KEY WORDS: positive linear operators

MSC 2000: 41A36

1 Introduction

Bernstein polynomials were introduced by S. N. Bernstein [1] in 1912 to constructively solve the problem of K. Weierstrass [12] of uniformly approximating the continuous functions by using polynomials. The Bernstein operators are defined by

$$B_n(f, x) = \sum_{k=0}^n \binom{n}{k} x^k (1-x)^{n-k} f\left(\frac{k}{n}\right), \quad x \in [0, 1], \quad n \geq 1.$$

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A bivariate infimal convolution formula and the maximal monotonicity of the parallel sum

SZILÁRD LÁSZLÓ
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ABSTRACT. By making use of some well known infimal convolution formulas, we give several regularity conditions, both closedness and interior point type, that ensure the maximal monotonicity of the parallel sum of two maximal monotone operators of Gossez type (D) in arbitrary Banach spaces. We also obtain similar results for the parallel sum of the Gossez monotone closure of two maximal monotone operators.

KEY WORDS: infimal convolution, monotone operator, maximal monotone operator of Gossez type (D), representative function.

MSC 2000: 47H05, 46N10, 42A50

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Semi-infinite optimization problems and their first order approximations

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ABSTRACT. In this paper, we study the relationships between the set of optimal solutions of a semi-infinite optimization problem and its approximated optimization problem.

KEY WORDS: Semi-infinite optimization, invex function, approximated optimization problem.

MSC 2000: AMS subject classifications: 90C46, 90C59, 90C34.

1 Introduction

We consider the optimization problem in the following form:

$$(P) \quad \begin{array}{ll} \min & f(x) \\ \text{subject to} & x \in X \\ & g_t(x) \leq 0, \quad t \in T, \end{array}$$

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Series B

Mathematical Interdisciplinary Research

Mathematical model for the skin penetration by nanoparticles carried drugs

GABRIELA NUȚ
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ABSTRACT. In this paper we use the multigrid method to model the skin penetration of a drug transported by nanoparticles. The purpose of this paper was to determine the concentration of the substance at a given depth in the skin, where it can not be practically measured, and to calculate the concentration that has to be applied on the surface so that, at a given layer of the skin, the substance would have an appropriate concentration. The skin is modeled as a multilayer having different diffusion coefficients. The concentration at a given depth is computed using different types of conditions on the borders of the domain and between the different layers.

KEY WORDS: multigrid method, diffusion process, time dependent differential equation

MSC 2000: 65Z99

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