



# Nonsmooth Optimization: Analysis and Algorithms with Applications to Optimal Control

*Marko M Makela, Pekka Neittaanmaki*

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This book is a self-contained elementary study for nonsmooth analysis and optimization, and their use in solution of nonsmooth optimal control problems. The first part of the book is concerned with nonsmooth differential calculus containing necessary tools for nonsmooth optimization. The second part is devoted to the methods of nonsmooth optimization and their development. A proximal bundle method for nonsmooth nonconvex optimization subject to nonsmooth constraints is constructed. In the last part nonsmooth optimization is applied to problems arising from optimal control of systems covered by partial differential equations. Several practical problems, like process control and optimal shape design problems are considered.

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