STOCHASTIC VERSUS FUZZY APPROACHES TO MULTIOBJECTIVE MATHEMATICAL PROGRAMMING UNDER UNCERTAINTY

Edited by Roman Slowinski and Jacques Teghem

[Stochastic Vs Fuzzy Approaches To Multiobjective Mathematical Programming Under Uncertainty](#)

R. Lowen

Stochastic Vs Fuzzy Approaches To Multiobjective Mathematical Programming Under Uncertainty:

Stochastic Versus Fuzzy Approaches to Multiobjective Mathematical Programming under Uncertainty Shi-Yu Huang,Jaques Teghem,2012-12-06 Operations Research is a field whose major contribution has been to propose a rigorous fonnulation of often ill defmed problems pertaining to the organization or the design of large scale systems such as resource allocation problems scheduling and the like While this effort did help a lot in understanding the nature of these problems the mathematical models have proved only partially satisfactory due to the difficulty in gathering precise data and in formulating objective functions that reflect the multi faceted notion of optimal solution according to human experts In this respect linear programming is a typical example of impressive achievement of Operations Research that in its detenninistic fonn is not always adapted to real world decision making everything must be expressed in tenns of linear constraints yet the coefficients that appear in these constraints may not be so well defined either because their value depends upon other parameters not accounted for in the model or because they cannot be precisely assessed and only qualitative estimates of these coefficients are available Similarly the best solution to a linear programming problem may be more a matter of compromise between various criteria rather than just minimizing or maximizing a linear objective function Lastly the constraints expressed by equalities or inequalities between linear expressions are often softer in reality that what their mathematical expression might let us believe and infeasibility as detected by the linear programming techniques can often been coped with by making trade offs with the real world **Fuzzy Sets and Interactive Multiobjective Optimization** Masatoshi Sakawa,2013-11-21 The main characteristics of the real world decision making problems facing humans today are multidimensional and have multiple objectives including eco nomic environmental social and technical ones Hence it seems natural that the consideration of many objectives in the actual decision making process re quires multiobjective approaches rather than single objective One ofthe major systems analytic multiobjective approaches to decision making under constraints is multiobjective optimization as a generalization of traditional single objective optimization Although multiobjective optimization problems differ from single objective optimization problems only in the plurality of objective functions it is significant to realize that multiple objectives are often noncom mensurable and conflict with each other in multiobjective optimization problems With this ob servation in multiobjective optimization the notion of Pareto optimality or effi ciency has been introduced instead of the optimality concept for single objective optimization However decisions with Pareto optimality or efficiency are not uniquely determined the final decision must be selected from among the set of Pareto optimal or efficient solutions Therefore the question is how does one find the preferred point as a compromise or satisficing solution with rational pro cedure This is the starting point of multiobjective optimization To be more specific the aim is to determine how one derives a compromise or satisficing so lution of a decision maker DM which well represents the subjective judgments from a Pareto optimal or an efficient solution set **Fuzzy Sets in Decision Analysis, Operations Research and Statistics** Roman

Slowiński,2012-12-06 Fuzzy Sets in Decision Analysis Operations Research and Statistics includes chapters on fuzzy preference modeling multiple criteria analysis ranking and sorting methods group decision making and fuzzy game theory It also presents optimization techniques such as fuzzy linear and non linear programming applications to graph problems and fuzzy combinatorial methods such as fuzzy dynamic programming In addition the book also accounts for advances in fuzzy data analysis fuzzy statistics and applications to reliability analysis These topics are covered within four parts Decision Making Mathematical Programming Statistics and Data Analysis and Reliability Maintenance and Replacement The scope and content of the book has resulted from multiple interactions between the editor of the volume the series editors the series advisory board and experts in each chapter area Each chapter was written by a well known researcher on the topic and reviewed by other experts in the area These expert reviewers sometimes became co authors because of the extent of their contribution to the chapter As a result twenty five authors from twelve countries and four continents were involved in the creation of the 13 chapters which enhances the international character of the project and gives an idea of how carefully the Handbook has been developed *Fuzzy Multiple Objective Decision Making* Young-Jou Lai,Ching-Lai Hwang,2012-12-06 In the last 25 years the fuzzy set theory has been applied in many disciplines such as operations research management science control theory artificial intelligence expert system etc In this volume methods and applications of crisp fuzzy and possibilistic multiple objective decision making are first systematically and thoroughly reviewed and classified This state of the art survey provides readers with a capsule look into the existing methods and their characteristics and applicability to analysis of fuzzy and possibilistic programming problems To realize practical fuzzy modelling it presents solutions for real world problems including production manufacturing location logistics environment management banking finance personnel marketing accounting agriculture economics and data analysis This book is a guided tour through the literature in the rapidly growing fields of operations research and decision making and includes the most up to date bibliographical listing of literature on the topic *Preferences and Decisions under Incomplete Knowledge* Janos Fodor,Bernard De Baets,Patrice Perny,2013-11-11 Nowadays decision problems are pervaded with incomplete knowledge i e imprecision and or uncertain information both in the problem description and in the preferential information In this volume leading scientists in the field address various theoretical and practical aspects related to the handling of this incompleteness The problems discussed are taken from multi objective linear programming rationality considerations in preference modelling non probabilistic utility theory data fusion group decision making and multicriteria decision aid The book is oriented towards researchers graduate and postgraduate students in decision analysis fuzzy sets and fuzzy logic and operations research management science **Interactive Fuzzy Optimization** Mario Fedrizzi,Marc Roubens,2012-12-06 The title of this book seems to indicate that the volume is dedicated to a very specialized and narrow area i e to the relationship between a very special type of optimization and mathematical programming The contrary is however true Optimization is certainly a very old and classical area which is of high concern to

many disciplines Engineering as well as management politics as well as medicine artificial intelligence as well as operations research and many other fields are in one way or another concerned with optimization of designs decisions structures procedures or information processes It is therefore not surprising that optimization has not grown in a homogeneous way in one discipline either Traditionally there was a distinct difference between optimization in engineering optimization in management and optimization as it was treated in mathematical sciences However for the last decades all these fields have to an increasing degree interacted and contributed to the area of optimization or decision making In some respects new disciplines such as artificial intelligence descriptive decision theory or modern operations research have facilitated or even made possible the interaction between the different classical disciplines because they provided bridges and links between areas which had been developing and applied quite independently before The development of optimiiation over the last decades can best be appreciated when looking at the traditional model of optimization For a well structured Le **Fuzzy Multi-Criteria Decision Making** Cengiz Kahraman,2008-08-09 In trying to make a satisfactory decision when imprecise and multicriteria situations are involved a decision maker has to use a fuzzy multicriteria decision making method Fuzzy Multi Criteria Decision Making MCDM presents fuzzy multiattribute and multiobjective decision making methodologies by distinguished MCDM researchers In summarizing the concepts and results of the most popular fuzzy multicriteria methods using numerical examples this work examines all the fuzzy multicriteria methods recently developed such as fuzzy AHP fuzzy TOPSIS interactive fuzzy multiobjective stochastic linear programming fuzzy multiobjective dynamic programming grey fuzzy multiobjective optimization fuzzy multiobjective geometric programming and more Each of the 22 chapters includes practical applications along with new developments results This book may be used as a textbook in graduate operations research industrial engineering and economics courses It will also be an excellent resource providing new suggestions and directions for further research for computer programmers mathematicians and scientists in a variety of disciplines where multicriteria decision making is needed *Fuzzy Logic* R. Lowen,M.R. Roubens,2012-12-06 Fuzzy Logic State of the Art covers a wide range of both theory and applications of fuzzy sets ranging from mathematical basics through artificial intelligence computer management and systems science to engineering applications Fuzzy Logic will be of interest to researchers working in fuzzy set theory and its applications *Advances in Multiple Objective and Goal Programming* Rafael Caballero,Francisco Ruiz,Ralph E. Steuer,2012-12-06 Within the field of multiple criteria decision making this volume covers the latest advances in multiple objective and goal programming as presented at the 2nd International Conference on Multi Objective Programming and Goal Programming Torremolinos Spain May 16 18 1996 The book is an undispensable source of the latest research results presented by the leading experts of the field **Multicriteria Decision Aid and Artificial Intelligence** Michael Doumpos,Evangelos Grigoroudis,2013-02-01 Presents recent advances in both models and systems for intelligent decision making Organisations often face complex decisions requiring the assessment of large amounts of data In recent

years Multicriteria Decision Aid MCDA and Artificial Intelligence AI techniques have been applied with considerable success to support decision making in a wide range of complex real world problems The integration of MCDA and AI provides new capabilities relating to the structuring of complex decision problems in static and distributed environments These include the handling of massive data sets the modelling of ill structured information the construction of advanced decision models and the development of efficient computational optimization algorithms for problem solving This book covers a rich set of topics including intelligent decision support technologies data mining models for decision making evidential reasoning evolutionary multiobjective optimization fuzzy modelling as well as applications in management and engineering Multicriteria Decision Aid and Artificial Intelligence Covers all of the recent advances in intelligent decision making Includes a presentation of hybrid models and algorithms for preference modelling and optimisation problems Provides illustrations of new intelligent technologies and architectures for decision making in static and distributed environments Explores the general topics on preference modelling and learning along with the coverage of the main techniques and methodologies and applications Is written by experts in the field This book provides an excellent reference tool for the increasing number of researchers and practitioners interested in the integration of MCDA and AI for the development of effective hybrid decision support methodologies and systems Academics and post graduate students in the fields of operational research artificial intelligence and management science or decision analysis will also find this book beneficial **Encyclopedia of Optimization** Christodoulos A. Floudas,Panos M. Pardalos,2008-09-04 The goal of the Encyclopedia of Optimization is to introduce the reader to a complete set of topics that show the spectrum of research the richness of ideas and the breadth of applications that has come from this field The second edition builds on the success of the former edition with more than 150 completely new entries designed to ensure that the reference addresses recent areas where optimization theories and techniques have advanced Particularly heavy attention resulted in health science and transportation with entries such as Algorithms for Genomics Optimization and Radiotherapy Treatment Design and Crew Scheduling **Optimization Theory, Decision Making, and Operations Research Applications** Athanasios Migdalas,Angelo Sifaleras,Christos K Georgiadis,Jason Papathanasiou,Emmanouil Stiakakis,2012-11-28 These proceedings consist of 30 selected research papers based on results presented at the 10th Balkan Conference 1st International Symposium on Operational Research BALCOR 2011 held in Thessaloniki Greece September 22 24 2011 BALCOR is an established biennial conference attended by a large number of faculty researchers and students from the Balkan countries but also from other European and Mediterranean countries as well Over the past decade the BALCOR conference has facilitated the exchange of scientific and technical information on the subject of Operations Research and related fields such as Mathematical Programming Game Theory Multiple Criteria Decision Analysis Information Systems Data Mining and more in order to promote international scientific cooperation The carefully selected and refereed papers present important recent developments and modern applications and will serve as

excellent reference for students researchers and practitioners in these disciplines   Fuzzy Set Theory R. Lowen,2012-12-06 The purpose of this book is to provide the reader who is interested in applications of fuzzy set theory in the first place with a text to which he or she can refer for the basic theoretical ideas concepts and techniques in this field and in the second place with a vast and up to date account of the literature Although there are now many books about fuzzy set theory and mainly about its applications e g in control theory there is not really a book available which introduces the elementary theory of fuzzy sets in what I would like to call a good degree of generality To write a book which would treat the entire range of results concerning the basic theoretical concepts in great detail and which would also deal with all possible variants and alternatives of the theory such as e g rough sets and L fuzzy sets for arbitrary lattices L with the possibility probability theories and interpretations with the foundation of fuzzy set theory via multi valued logic or via categorical methods and so on would have been an altogether different project This book is far more modest in its mathematical content and in its scope

   Data Mining Yong Yin,Ikou Kaku,Jiafu Tang,JianMing Zhu,2011-03-16 Data Mining introduces in clear and simple ways how to use existing data mining methods to obtain effective solutions for a variety of management and engineering design problems Data Mining is organised into two parts the first provides a focused introduction to data mining and the second goes into greater depth on subjects such as customer analysis It covers almost all managerial activities of a company including supply chain design product development manufacturing system design product quality control and preservation of privacy Incorporating recent developments of data mining that have made it possible to deal with management and engineering design problems with greater efficiency and efficacy Data Mining presents a number of state of the art topics It will be an informative source of information for researchers but will also be a useful reference work for industrial and managerial practitioners   Multiple Criteria Decision Analysis Salvatore Greco,Matthias Ehrgott,José Rui Figueira,2016-02-18 In two volumes this new edition presents the state of the art in Multiple Criteria Decision Analysis MCDA Reflecting the explosive growth in the field seen during the last several years the editors not only present surveys of the foundations of MCDA but look as well at many new areas and new applications Individual chapter authors are among the most prestigious names in MCDA research and combined their chapters bring the field completely up to date Part I of the book considers the history and current state of MCDA with surveys that cover the early history of MCDA and an overview that discusses the pre theoretical assumptions of MCDA Part II then presents the foundations of MCDA with individual chapters that provide a very exhaustive review of preference modeling along with a chapter devoted to the axiomatic basis of the different models that multiple criteria preferences Part III looks at outranking methods with three chapters that consider the ELECTRE methods PROMETHEE methods and a look at the rich literature of other outranking methods Part IV on Multiattribute Utility and Value Theories MAUT presents chapters on the fundamentals of this approach the very well known UTA methods the Analytic Hierarchy Process AHP and its more recent extension the Analytic Network Process ANP as well

as a chapter on MACBETH Measuring Attractiveness by a Categorical Based Evaluation Technique Part V looks at Non Classical MCDA Approaches with chapters on risk and uncertainty in MCDA the decision rule approach to MCDA the fuzzy integral approach the verbal decision methods and a tentative assessment of the role of fuzzy sets in decision analysis Part VI on Multiobjective Optimization contains chapters on recent developments of vector and set optimization the state of the art in continuous multiobjective programming multiobjective combinatorial optimization fuzzy multicriteria optimization a review of the field of goal programming interactive methods for solving multiobjective optimization problems and relationships between MCDA and evolutionary multiobjective optimization EMO Part VII on Applications selects some of the most significant areas including contributions of MCDA in finance energy planning problems telecommunication network planning and design sustainable development and portfolio analysis Finally Part VIII on MCDM software presents well known MCDA software packages   Japanese Journal of Fuzzy Theory and Systems ,1999   **Theoretical Advances and Applications of Fuzzy Logic and Soft Computing** Oscar Castillo,Patricia Melin,Oscar Montiel Ross,Roberto Sepúlveda Cruz,Witold Pedrycz,2007-10-10 This book comprises a selection of papers on theoretical advances and applications of fuzzy logic and soft computing from the IFSA 2007 World Congress held in Cancun Mexico June 2007 These papers constitute an important contribution to the theory and applications of fuzzy logic and soft computing methodologies   **Multi-objective Group Decision Making: Methods Software And Applications With Fuzzy Set Techniques (With Cd-rom)** Guang-quan Zhang,Da Ruan,Jie Lu,Fengjie Wu,2007-05-10 This book proposes a set of models to describe fuzzy multi objective decision making MODM fuzzy multi criteria decision making MCDM fuzzy group decision making GDM and fuzzy multi objective group decision making problems respectively It also gives a set of related methods including algorithms to solve these problems One distinguishing feature of this book is that it provides two decision support systems software for readers to apply these proposed methods A set of real world applications and some new directions in this area are then described to further instruct readers how to use these methods and software in their practice a   **Parameter Identification of Materials and Structures** Zenon Mróz,Georgios E. Stavroulakis,2007-04-28 The nature and the human creations are full of complex phenomena which sometimes can be observed but rarely follow our hypotheses The best we can do is to build a parametric model and then try to adjust the unknown parameters based on the available observations This topic called parameter identification is discussed in this book for materials and structures The present volume of lecture notes follows a very successful advanced school which we had the honor to coordinate in Udine October 6 10 2003 The authors of this volume present a wide spectrum of theories methods and applications related to inverse and parameter identification problems We thank the invited lecturers and the authors of this book for their contributions the participants of the course for their active participation and the interesting discussions as well as the people of CISMfor their hospitality and their well known professional help Zenon Mroz Georgios E Stavroulakis CONTENTS Preface An overview of enhanced modal

identification by L Bolognini 1 The reciprocity gap functional for identifying defects and cracks by H D Bui A Constantinescu and H Maigre 17 Some innovative industrial prospects centered on inverse analyses by G Maier M Bocciarelli andR Fedele 55 Identification of damage in beam and plate structures using parameter dependent modal changes and thermographic methods by Z Mroz andK Dems 95 Crack and flaw identification in statics and dynamics using filter algorithms and soft computing by G E Stavroulakis M Engelhardt andH   Human-Centric Decision-Making Models for Social Sciences Peijun Guo,Witold Pedrycz,2013-11-01 The volume delivers a wealth of effective methods to deal with various types of uncertainty inherently existing in human centric decision problems It elaborates on comprehensive decision frameworks to handle different decision scenarios which help use effectively the explicit and tacit knowledge and intuition model perceptions and preferences in a more human oriented style The book presents original approaches and delivers new results on fundamentals and applications related to human centered decision making approaches to business economics and social systems Individual chapters cover multi criteria multiattribute decision making decision making with prospect theory decision making with incomplete probabilistic information granular models of decision making and decision making realized with the use of non additive measures New emerging decision theories being presented as along with a wide spectrum of ongoing research make the book valuable to all interested in the field of advanced decision making The volume self contained in its nature offers a systematic exposure to the concepts design methodologies and detailed algorithms A prudent balance between the theoretical studies and applications makes the material suitable for researchers and graduate students in information computer sciences psychology cognitive science economics system engineering operation research and management science risk management public and social policy

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Table of Contents Stochastic Vs Fuzzy Approaches To Multiobjective Mathematical Programming Under Uncertainty

14. Embracing eBook Trends
    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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