Stochastic Decomposition

**A Statistical Method for
Large Scale Stochastic Linear Programming**

by
Julia L. Higle and Suvrajeet Sen

Stochastic Decomposition

Christodoulos A. Floudas,Panos M. Pardalos

Stochastic Decomposition:

Stochastic Decomposition Julia L. Higle,S. Sen,2013-11-27 Motivation Stochastic Linear Programming with recourse represents one of the more widely applicable models for incorporating uncertainty within in which the SLP optimization models There are several arenas model is appropriate and such models have found applications in air line yield management capacity planning electric power generation planning financial planning logistics telecommunications network planning and many more In some of these applications modelers represent uncertainty in terms of only a few seenarios and formulate a large scale linear program which is then solved using LP software However there are many applications such as the telecommunications planning problem discussed in this book where a handful of seenarios do not capture variability well enough to provide a reasonable model of the actual decision making problem Problems of this type easily exceed the capabilities of LP software by several orders of magnitude Their solution requires the use of algorithmic methods that exploit the structure of the SLP model in a manner that will accommodate large scale applications **Stochastic Decomposition** Julia L. Higle,S. Sen,2014-09-01 **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 Two-stage Stochastic Linear Programming: Stochastic Decomposition Approaches (PHD). Diana Schadl Yakowitz,1991 **Vacation Queueing Models** Naishuo Tian,Zhe George Zhang,2006-10-11 This book discusses systematically the many variations of vacation policy The book discusses a variety of typical vacation model applications The presentation style is unique compared with the books published in the same field a theorem and proof format is used Also this is the first time G1 M 1 multi server vacation models both continuous and discrete and the optimization and control issues have been presented in book form Stability, Approximation, and Decomposition in Two- and Multistage Stochastic Programming Christian Küchler,2010-05-30 Christian K chler studies various aspects of the stability of stochastic optimization problems as well as approximation and decomposition methods in stochastic programming In particular the author presents an extension of the Nested Benders decomposition algorithm related to the concept of recombining scenario trees **System Modeling and Optimization** F. Ceragioli,A. Dontchev,H. Furuta,K. Marti,L. Pandolfi,2006-06-07 We publish in this volume the plenary talks and a selection of the papers on numerics optimization and their applications presented at the 22nd Conference on System Modeling and Optimization held at the Politecnico di Torino in July 2005 The conference has been organized by the Mathematical Department of the Politecnico di Torino IFIP is a multinational

federation of professional and technical organi tions concerned with information processes It was established in 1959 under the auspices of UNESCO IFIP still mantains friendly connections with s cialized agencies of the UN systems It consists of Technical Committees The Seventh Technical Committee established in 1972 was created in 1968 by A V Balakrishnan J L Lions and G I Marchuk with a joint conference held in Sanremo and Novosibirsk The present edition of the conference is dedicated to Camillo Possio lulled by a bomb during the last air raid over Torino in the sixtieth anniversary of his death The special session On the Possio equation and its special role in aeroelasticity was devoted to his achievements The special session Shape Analysis and optimization commemorates the 100th anniversary of Pompeiu thesis **Handbooks in Operations Research and Management Science** K. Aardal,George L. Nemhauser,R. Weismantel,2005-12-08 The chapters of this Handbook volume cover nine main topics that are representative of recent theoretical and algorithmic developments in the field In addition to the nine papers that present the state of the art there is an article on the early history of the field The handbook will be a useful reference to experts in the field as well as students and others who want to learn about discrete optimization **System Modelling and Optimization** Jacques Henry,Jean-Pierre Yvon,2006-04-11 This conference organized jointly by UTC and INRIA is the biennial general conference of the IFIP Technical Committee 7 System Modelling and Optimization and reflects the activity of its members and working groups These proceedings contain a collection of papers 82 from the more than 400 submitted as well as the plenary lectures presented at the conference **Approximate Dynamic Programming** Warren B. Powell,2011-10-26 Praise for the First Edition Finally a book devoted to dynamic programming and written using the language of operations research OR This beautiful book fills a gap in the libraries of OR specialists and practitioners Computing Reviews This new edition showcases a focus on modeling and computation for complex classes of approximate dynamic programming problems Understanding approximate dynamic programming ADP is vital in order to develop practical and high quality solutions to complex industrial problems particularly when those problems involve making decisions in the presence of uncertainty Approximate Dynamic Programming Second Edition uniquely integrates four distinct disciplines Markov decision processes mathematical programming simulation and statistics to demonstrate how to successfully approach model and solve a wide range of real life problems using ADP The book continues to bridge the gap between computer science simulation and operations research and now adopts the notation and vocabulary of reinforcement learning as well as stochastic search and simulation optimization The author outlines the essential algorithms that serve as a starting point in the design of practical solutions for real problems The three curses of dimensionality that impact complex problems are introduced and detailed coverage of implementation challenges is provided The Second Edition also features A new chapter describing four fundamental classes of policies for working with diverse stochastic optimization problems myopic policies look ahead policies policy function approximations and policies based on value function approximations A new chapter on policy search that brings together stochastic search and simulation

optimization concepts and introduces a new class of optimal learning strategies Updated coverage of the exploration exploitation problem in ADP now including a recently developed method for doing active learning in the presence of a physical state using the concept of the knowledge gradient A new sequence of chapters describing statistical methods for approximating value functions estimating the value of a fixed policy and value function approximation while searching for optimal policies The presented coverage of ADP emphasizes models and algorithms focusing on related applications and computation while also discussing the theoretical side of the topic that explores proofs of convergence and rate of convergence A related website features an ongoing discussion of the evolving fields of approximation dynamic programming and reinforcement learning along with additional readings software and datasets Requiring only a basic understanding of statistics and probability Approximate Dynamic Programming Second Edition is an excellent book for industrial engineering and operations research courses at the upper undergraduate and graduate levels It also serves as a valuable reference for researchers and professionals who utilize dynamic programming stochastic programming and control theory to solve problems in their everyday work **Mathematical Programming for Industrial Engineers** Mordecai Avriel,Boaz Golany,1996-05-16 Setting out to bridge the gap between the theory of mathematical programming and the varied real world practices of industrial engineers this work introduces developments in linear integer multiobjective stochastic network and dynamic programing It details many relevant industrial engineering applications College or university bookstores may order five or more copies at a special student price available upon request from Marcel Dekker Inc **The Basic George B. Dantzig** George Bernard Dantzig,Richard Cottle,2003 The late George B Dantzig widely known as the father of linear programming was a major influence in mathematics operations research and economics As Professor Emeritus at Stanford University he continued his decades of research on linear programming and related subjects Dantzig was awarded eight honorary doctorates the National Medal of Science and the John von Neumann Theory Prize from the Institute for Operations Research and the Management Sciences The 24 chapters of this volume highlight the amazing breadth and enduring influence of Dantzig s research Short non technical summaries at the opening of each major section introduce a specific research area and discuss the current significance of Dantzig s work in that field Among the topics covered are mathematical statistics the Simplex Method of linear programming economic modeling network optimization and nonlinear programming The book also includes a complete bibliography of Dantzig s writings **Introduction to Applied Optimization** Urmila Diwekar,2008-12-03 Optimization has pervaded all spheres of human endeavor Although op mization has been practiced in some form or other from the early prehistoric era this area has seen progressive growth during the last ve decades M ern society lives not only in an environment of intense competition but is also constrained to plan its growth in a sustainable manner with due concern for conservation of resources Thus it has become imperative to plan design operate and manage resources and assets in an optimal manner Early proaches have been to optimize individual activities in a standalone manner

however thecurrenttrendistowardsanintegratedapproach integratings thesis and design design and control production planning scheduling and control The functioning of a system may be governed by multiple perf mance objectives Optimization of such systems will call for special strategies for handling the multiple objectives to provide solutions closer to the systems requirement Uncertainty and variability are two issues which render op mal decision making di cult Optimization under uncertainty would become increasingly important if one is to get the best out of a system plagued by uncertain components These issues have thrown up a large number of ch lenging optimization problems which need to be resolved with a set of existing and newly evolving optimization tools Optimization theory had evolved initially to provide generic solutions to optimizationproblemsinlinear nonlinear unconstrained andconstrained mains Theseoptimization problems wereoften called mathematical progr mingproblemswithtwodistinctiveclassi cations namelylinearandnonlinear programming problems

Exploration of stochastic decomposition algorithms for stochastic linear programs with recourse (PHD). Wing Wah Lowe,1994 **17th European Symposium on Computed Aided Process Engineering** Valentin Plesu,Paul Serban Agachi,2007-05-24 The 17th European Symposium on Computed Aided Process Engineering contains papers presented at the 17th European Symposium of Computer Aided Process Engineering ESCAPE 17 held in Bucharest Romania from 27 30 May 2007 The ESCAPE series serves as a forum for scientists and engineers from academia and industry to discuss progress achieved in the area of Computer Aided Process Engineering CAPE The main goal was to emphasize the continuity in research of innovative concepts and systematic design methods as well the diversity of applications emerged from the demands of sustainable development ESCAPE 17 highlights the progresss software technology needed for implementing simulation based tools The symposium is based on 5 themes and 27 topics following the main trends in CAPE area Modelling Process and Products Design Optimisation and Optimal Control and Operation System Biology and Biological Processes Process Integration and Sustainable Development Participants from 50 countries attended and invited speakers presented 5 plenary lectures tackling broad subjects and 10 keynote lectures Satellite events added a plus to the scientific dimension to this symposium All contributions are included on the CD ROM attached to the book Attendance from 50 countries with invited speakers presenting 5 plenary lectures tackling broad subjects and 10 keynote lectures   Introduction to Applied Optimization Urmila M. Diwekar,2020-10-29 Provides well written self contained chapters including problem sets and exercises making it ideal for the classroom setting Introduces applied optimization to the hazardous waste blending problem Explores linear programming nonlinear programming discrete optimization global optimization optimization under uncertainty multi objective optimization optimal control and stochastic optimal control Includes an extensive bibliography at the end of each chapter and an index GAMS files of case studies for Chapters 2 3 4 5 and 7 are linked to http www springer com math book 978 0 387 76634 8 Solutions manual available upon adoptions   Handbook on Modelling for Discrete Optimization Gautam M. Appa,Leonidas Pitsoulis,H. Paul Williams,2006-08-18 The primary reason for producing this book is

to demonstrate and commu nicate the pervasive nature of Discrete Optimisation It has applications across a very wide range of activities Many of the applications are only known to specialists Our aim is to rectify this It has long been recognized that modelling is as important if not more important a mathematical activity as designing algorithms for solving these discrete optimisation problems Nevertheless solving the resultant models is also often far from straightforward Although in recent years it has become viable to solve many large scale discrete optimisation problems some problems remain a challenge even as advances in mathematical methods hardware and software technology are constantly pushing the frontiers forward The subject brings together diverse areas of academic activity as well as di verse areas of applications To date the driving force has been Operational Re search and Integer Programming as the major extention of the well developed subject of Linear Programming However the subject also brings results in Computer Science Graph Theory Logic and Combinatorics all of which are reflected in this book We have divided the chapters in this book into two parts one dealing with general methods in the modelling of discrete optimisation problems and one with specific applications The first chapter of this volume written by Paul Williams can be regarded as a basic introduction of how to model discrete optimisation problems as Mixed Integer Programmes and outlines the main methods of solving them *Modelling Future Telecommunications Systems* P. Cochrane,David J.T. Heatley,2012-12-06 Telecommunications today is in the midst of far reaching changes due to rapid development of new technologies services and social evolution This is the first book to model the process of change in telecommunications including all of the relevant factors The approach is practical and responsible based on hard facts and tested models It deals with fundamental issues affecting the future development of telecoms and its impact on societies and presents views which some will find radical **System Modelling and Optimization** M.J.D. Powell,S. Scholtes,2013-03-20 System Modelling and Optimization covers research issues within systems theory optimization modelling and computing It includes contributions to structural mechanics integer programming nonlinear programming interior point methods dynamical systems stability analysis stochastic optimization bilevel optimization and semidefinite programming Several survey papers written by leading experts in their fields complement new developments in theory and applications This book contains most of the invited papers and a few carefully selected submitted papers that were presented at the 19th IFIP TC7 Conference on System Modelling and Optimization which was held in Cambridge England from July 12 to 16 1999 and sponsored by the International Federation for Information Processing IFIP *Encyclopedia of Operations Research and Management Science* Saul I. Gass,Carl M. Harris,2001 Audience Anyone concerned with the science techniques and ideas of how decisions are made BOOK JACKET

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