

# Lecture Notes in Economics and Mathematical Systems

Managing Editors: M. Beckmann and W. Krelle

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Klaus Neumann

## Stochastic Project Networks

Temporal Analysis, Scheduling and Cost Minimization



Springer-Verlag

# Stochastic Project Networks Temporal A

**Sönke Hartmann**



## **Stochastic Project Networks Temporal A:**

*Stochastic Project Networks* Klaus Neumann, 1990-07-10 Project planning scheduling and control are regularly used in business and the service sector of an economy to accomplish outcomes with limited resources under critical time constraints To aid in solving these problems network based planning methods have been developed that now exist in a wide variety of forms cf Elmaghraby 1977 and Moder et al 1983 The so called classical project networks which are used in the network techniques CPM and PERT and which represent acyclic weighted directed graphs are able to describe only projects whose evolution in time is uniquely specified in advance Here every event of the project is realized exactly once during a single project execution and it is not possible to return to activities previously carried out that is no feedback is permitted Many practical projects however do not meet those conditions Consider for example a production process where some parts produced by a machine may be poorly manufactured If an inspection shows that a part does not conform to certain specifications it must be repaired or replaced by a new item This means that we have to return to a preceding stage of the production process In other words there is feedback Note that the result of the inspection is that a certain percentage of the parts tested do not conform That is there is a positive probability strictly less than 1 that any part is defective

**Optimization of Temporal Networks under Uncertainty** Wolfram Wiesemann, 2012-01-04 Many decision problems in Operations Research are defined on temporal networks that is workflows of time consuming tasks whose processing order is constrained by precedence relations For example temporal networks are used to model projects computer applications digital circuits and production processes Optimization problems arise in temporal networks when a decision maker wishes to determine a temporal arrangement of the tasks and or a resource assignment that optimizes some network characteristic e g the time required to complete all tasks The parameters of these optimization problems e g the task durations are typically unknown at the time the decision problem arises This monograph investigates solution techniques for optimization problems in temporal networks that explicitly account for this parameter uncertainty We study several formulations each of which requires different information about the uncertain problem parameters *Perspectives on Operations Research* Martin Morlock, Christoph Schwindt, Norbert Trautmann, Jürgen Zimmermann, 2007-10-31 This collection of essays is dedicated to Professor Klaus Neumann Head and Chair of the Institute for Economic Theory and Operations Research WiOR at the University of Karlsruhe On the occasion of his emeritation disciples colleagues scientific companions and friends coming from different fields have contributed their perspectives on Operations Research to form a broad view on the discipline The papers are organized in four parts on optimization OR in production and service management OR in logistics and interdisciplinary approaches We thank all the authors for their participation in publishing this volume Mrs Ute Wrasmann from Deutscher Universitäts Verlag deserves credit for her interest and assistance on this project Finally we would like to express our gratitude to PTV Planung Transport Verkehr AG in Karlsruhe and to numerous former WiOR colleagues for their

financial support Klaus Neumann was born in Liegnitz Silesia in 1937 From 1955 to 1961 he studied mathematics at the Technical Universities of Dresden and Munich His first paper on analog computers and dynamic programming was published less than two years later In 1964 he obtained a Ph D in mathematics under the supervision of Josef Heinhold in Munich After a two year stay in industry he returned to his alma mater working on the fields of dynamic optimization and control theory

*Handbook of Discrete and Combinatorial Mathematics* Kenneth H. Rosen,2017-10-19 Handbook of Discrete and Combinatorial Mathematics provides a comprehensive reference volume for mathematicians computer scientists engineers as well as students and reference librarians The material is presented so that key information can be located and used quickly and easily Each chapter includes a glossary Individual topics are covered in sections and subsections within chapters each of which is organized into clearly identifiable parts definitions facts and examples Examples are provided to illustrate some of the key definitions facts and algorithms Some curious and entertaining facts and puzzles are also included Readers will also find an extensive collection of biographies This second edition is a major revision It includes extensive additions and updates Since the first edition appeared in 1999 many new discoveries have been made and new areas have grown in importance which are covered in this edition

Advances in Project Scheduling R. Slowinski,J. Weglarz,2013-10-22 This multi author volume containing contributions from international experts in the field presents recent developments in project scheduling for both theory and practice It is organized in three parts I Basic deterministic models II Special deterministic models III Stochastic models A variety of approaches is presented dealing with multiple category resource constraints different mathematical models of activities and various project performance measures in single and multiobjective formulation Exact and heuristic algorithms are presented for both deterministic and stochastic project description The volume will be of special interest to scientists students decision makers executive managers consultants and practitioners involved in systems management or operations research in particular in business engineering and finance but also in other areas of pure and applied sciences

Smart and Sustainable Technologies: Rural and Tribal Development Using IoT and Cloud Computing Srikanta Patnaik,Roumen Kountchev,Vipul Jain,2022-07-27 This book presents a collection of peer reviewed best selected research papers presented at the First International Conference on Smart and Sustainable Technologies ICSST 2021 organized by Department of ECE GIET University Gunupur Rayagada Odisha India during December 16 18 2021 The proceedings of the conference have a special focus on the developments of local tribe and rural people using smart and sustainable technologies It is an interdisciplinary platform for researchers practitioners and educators as well as NGO workers who are working in the area of web engineering IoT and cloud computing Internet of Everything data science artificial intelligence machine learning computer vision and intelligent robotics particularly for the rural and tribal development

*Operations Research* Günter Fandel,Hermann Gehring,2012-12-06 Tomas Gal zum 65 Geburtstag

**Scheduling of Resource-Constrained Projects** Robert Klein,2012-12-06 Project management has become a

widespread instrument enabling organizations to efficiently master the challenges of steadily shortening product life cycles global markets and decreasing profit margins With projects increasing in size and complexity their planning and control represents one of the most crucial management tasks This is especially true for scheduling which is concerned with establishing execution dates for the sub activities to be performed in order to complete the project The ability to manage projects where resources must be allocated between concurrent projects or even sub activities of a single project requires the use of commercial project management software packages However the results yielded by the solution procedures included are often rather unsatisfactory Scheduling of Resource Constrained Projects develops more efficient procedures which can easily be integrated into software packages by incorporated programming languages and thus should be of great interest for practitioners as well as scientists working in the field of project management The book is divided into two parts In Part I the project management process is described and the management tasks to be accomplished during project planning and control are discussed This allows for identifying the major scheduling problems arising in the planning process among which the resource constrained project scheduling problem is the most important Part II deals with efficient computer based procedures for the resource constrained project scheduling problem and its generalized version Since both problems are NP hard the development of such procedures which yield satisfactory solutions in a reasonable amount of computation time is very challenging and a number of new and very promising approaches are introduced This includes heuristic procedures based on priority rules and tabu search as well as lower bound methods and branch and bound procedures which can be applied for computing optimal solutions

Managing the Dynamics of New Product Development Processes Arie Karniel, Yoram Reich, 2011-07-28

Managing the Dynamics of New Product Development Processes merges product based planning process modelling process execution probabilistic simulations and simulation based decision making into one framework called the Dynamic new Product Development Process It provides readers with a means of improving the management of product development through enhanced methods and tools that are specifically tailored to the characteristics and challenges of such processes It calls for a new Product Lifecycle Management paradigm of utilizing the managed product data for management of the product s development process Within the framework the methods used are enhanced or modified to fit the new product development process requirements Each specific method is exhaustively analyzed from the basic definition of terms through a description of the state of the art of that topic and its limitations Then the method enhancements are illustrated by many examples and discussed while suggesting further research directions Finally the enhanced methods are integrated and demonstrated by a test case The main two methods described are the design structure matrix DSM and Petri nets which are merged into a novel concept entitled DSM nets Managing the Dynamics of New Product Development Processes provides algorithms proofs and practical examples that can be used for general study of the issues concerned The main concepts presented are applicable to systems engineering and can be used by practitioners of product

development processes such as designers product managers and process managers as well as developers of process management tools for systems with dynamically changing process structures

**Project Scheduling under Limited Resources** Sönke Hartmann, 2012-12-06 Approaches to project scheduling under resource constraints are discussed in this book After an overview of different models it deals with exact and heuristic scheduling algorithms The focus is on the development of new algorithms Computational experiments demonstrate the efficiency of the new heuristics Finally it is shown how the models and methods discussed here can be applied to projects in research and development as well as market research

Automated Systems in the Aviation and Aerospace Industries Shmelova, Tetiana, Sikirda, Yuliya, Rizun, Nina, Kucherov, Dmytro, Dergachov, Konstantin, 2019-03-22 Air traffic controllers need advanced information and automated systems to provide a safe environment for everyone traveling by plane One of the primary challenges in developing training for automated systems is to determine how much a trainee will need to know about the underlying technologies to use automation safely and efficiently To ensure safety and success task analysis techniques should be used as the basis of the design for training in automated systems in the aviation and aerospace industries Automated Systems in the Aviation and Aerospace Industries is a pivotal reference source that provides vital research on the application of underlying technologies used to enforce automation safety and efficiency While highlighting topics such as expert systems text mining and human machine interface this publication explores the concept of constructing navigation algorithms based on the use of video information and the methods of the estimation of the availability and accuracy parameters of satellite navigation This book is ideal for aviation professionals researchers and managers seeking current research on information technology used to reduce the risk involved in aviation

Project Scheduling under Resource Constraints Rainer Kolisch, 2013-03-09 This book introduces the field of resource constrained project scheduling State of the art reviews of optimal and heuristic procedures are provided for classical project scheduling models Furthermore new models which are relevant for practical problem settings are introduced The main emphasis is on newly developed competitive heuristic methods Contents Introduction Description of the Problems Classification of Schedules Characterisation and Generation of Instances The Single Mode Project Scheduling Problem The Multi Mode Project Scheduling Problem Project Scheduling with Given Deadline Project Scheduling with Setup Times Applications to Production Management Concluding Remarks List of Notations List of Abbreviations

Socio-Technical Decision Support in Air Navigation Systems: Emerging Research and Opportunities Shmelova, Tetiana, Sikirda, Yuliya, Rizun, Nina, Salem, Abdel-Badeeh M., Kovalyov, Yuri N., 2018-01-12 The integration of technology into the aviation system planning has allowed for more stable yet increasingly complex models that enable better analysis techniques and new approaches to decision making These modern advances ensure higher productivity in addressing various planning problems Socio Technical Decision Support in Air Navigation Systems Emerging Research and Opportunities is a critical scholarly resource that contains a systematic analysis of formalized factors affecting socio technical

systems operators and how these factors influence decision making process of professional and non professional activities in air navigation systems Featuring coverage on a broad range of topics such as dimensional modeling applications of decision support systems and semantic analysis this book is geared towards academicians future pilots aviation dispatchers engineers managers and students

**Project Scheduling** Erik Leuven Demeulemeester, Willy S. Herroelen, 2006-04-11 Our objectives in writing Project Scheduling A Research Handbook are threefold 1 Provide a unified scheme for classifying the numerous project scheduling problems occurring in practice and studied in the literature 2 Provide a unified and up to date treatment of the state of the art procedures developed for their solution 3 Alert the reader to various important problems that are still in need of considerable research effort Project Scheduling A Research Handbook has been divided into four parts Part I consists of three chapters on the scope and relevance of project scheduling on the nature of project scheduling and finally on the introduction of a unified scheme that will be used in subsequent chapters for the identification and classification of the project scheduling problems studied in this book Part II focuses on the time analysis of project networks Part III carries the discussion further into the crucial topic of scheduling under scarce resources Part IV deals with robust scheduling and stochastic scheduling issues Numerous tables and figures are used throughout the book to enhance the clarity and effectiveness of the discussions For the interested and motivated reader the problems at the end of each chapter should be considered as an integral part of the presentation

*Contributions to Operations Research* Klaus Neumann, Diethard Pallaschke, 2012-12-06

**Enterprise Information Systems** Joaquim Filipe, 2013-11-11 This book includes a set of selected papers from the first International Conference on Enterprise Information Systems ICEIS 99 held in Setúbal Portugal from 27 to 30 March 1999 ICEIS focuses on real world applications and aims at becoming a major point of contact between research scientists engineers and practitioners in the area of business applications of information systems This year four simultaneous tracks were held covering different aspects related to enterprise computing including Systems Analysis and Specification Database Technology and its Applications Artificial Intelligence and Decision Support Systems and Internet and Intranet Computing Although ICEIS 99 received more than 200 submissions only 96 papers were accepted for oral presentation and only 24 were selected for inclusion in this book These numbers demonstrate stringent quality criteria and the intention of maintaining a high quality forum for future editions of this conference A number of additional keynote lectures case studies and technical tutorials were also held These presentations by specialists in different knowledge areas made an important contribution to increase the overall quality of the Conference and are partially expressed in the first two papers of the book

**Integration of AI and OR Techniques in Constraint Programming** Domenico Salvagnin, Michele Lombardi, 2017-05-30 This book constitutes the proceedings of the 14th International Conference on Integration of Artificial Intelligence and Operations Research Techniques in Constraint Programming for Combinatorial Optimization Problems CPAIOR 2017 held in Padua Italy in June 2017 The 32 full papers presented together with 6 abstracts were carefully

reviewed and selected from numerous submissions The conference brings together interested researchers from constraint programming artificial intelligence and operations research to present new techniques or applications in the intersection of these fields and provides an opportunity for researchers in one area to learn about techniques in the others and to show how the integration of techniques from different fields can lead to interesting results on large and complex problems

**Handbook on Project Management and Scheduling Vol.1** Christoph Schwindt,Jürgen Zimmermann,2015-01-13 Due to the increasing importance of product differentiation and collapsing product life cycles a growing number of value adding activities in the industry and service sector are organized in projects Projects come in many forms often taking considerable time and consuming a large amount of resources The management and scheduling of projects represents a challenging task and project performance may have a considerable impact on an organization s competitiveness This handbook presents state of the art approaches to project management and scheduling More than sixty contributions written by leading experts in the field provide an authoritative survey of recent developments The book serves as a comprehensive reference both for researchers and project management professionals The handbook consists of two volumes Volume 1 is devoted to single modal and multi modal project scheduling Volume 2 presents multi project problems project scheduling under uncertainty and vagueness managerial approaches and a separate part on applications case studies and information systems

Handbook on Project Management and Scheduling Vol. 2 Christoph Schwindt,Jürgen Zimmermann,2015-01-13 Due to the increasing importance of product differentiation and collapsing product life cycles a growing number of value adding activities in the industry and service sector are organized in projects Projects come in many forms often taking considerable time and consuming a large amount of resources The management and scheduling of projects represents a challenging task and project performance may have a considerable impact on an organization s competitiveness This handbook presents state of the art approaches to project management and scheduling More than sixty contributions written by leading experts in the field provide an authoritative survey of recent developments The book serves as a comprehensive reference both for researchers and project management professionals The handbook consists of two volumes Volume 1 is devoted to single modal and multi modal project scheduling Volume 2 presents multi project problems project scheduling under uncertainty and vagueness managerial approaches and a separate part on applications case studies and information systems

Principles and Practice of Constraint Programming - CP 2010 David Cohen,2010-08-30 The 16th annual International Conference on the Principles and Practice of Constraint Programming CP 2010 was held in St Andrews Scotland during September 6 10 2010 We would like to thank our sponsors for their generous support of this event This conference is concerned with all aspects of computing with constraints including theory algorithms applications environments languages models and systems We received a wide variety of submissions each of which was reviewed by at least three referees Referees were chosen for each submission by an initial bidding process where Program Committee members chose papers



from their area of interest. The range of expertise represented by the large Program Committee meant that almost all submissions were reviewed by subject experts on the Program Committee or by colleagues chosen by members of the Program Committee for their particular expertise. Papers were solicited either as long 15 page or short 8 page submissions. Short paper submissions were refereed to exactly the same high standards as long paper submissions but naturally were expected to contain a smaller quantity of new material. Thus there is no distinction in these proceedings between short and long papers. I used the excellent EasyChair conference management system to support this process of reviewing and for the collation and organization of these proceedings. Submissions were made either to the applications track or to the research track. There were 101 23 short research track submissions of which 36 8 short were accepted which is a 36% 35% of short acceptance rate. Application track submissions received special consideration and the acceptance rate was significantly higher than for the research track.

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