

Kurt Marti Peter Kall (Eds.)

**Stochastic
Programming Methods
and Technical Applications**



Springer

Stochastic Programming Methods And Applications

Jatikumar Sengupta



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Stochastic programming Jati Kumar Sengupta,1972

Stochastic Programming Jatikumar Sengupta,1973

Applications of Stochastic Programming Stein W. Wallace,William T. Ziemba,2005-01-01 Consisting of two parts this book presents papers describing publicly available stochastic programming systems that are operational It presents a diverse collection of application papers in areas such as production supply chain and scheduling gaming environmental and pollution control financial modeling telecommunications and electricity

Stochastic Programming Kurt Marti,Peter Kall,2013-12-14

In order to obtain more reliable optimal solutions of concrete technical economic problems e g optimal design problems the often known stochastic variations of many technical economic parameters have to be taken into account already in the planning phase Hence ordinary mathematical programs have to be replaced by appropriate stochastic programs New theoretical insight into several branches of reliability oriented optimization of stochastic systems new computational approaches and technical economic applications of stochastic programming methods can be found in this volume

Optimization Methods and Applications Sergiy Butenko,Panos M. Pardalos,Volodymyr Shylo,2018-02-20 Researchers and practitioners in computer science optimization operations research and mathematics will find this book useful as it illustrates optimization models and solution methods in discrete non differentiable stochastic and nonlinear optimization Contributions from experts in optimization are showcased in this book showcase a broad range of applications and topics detailed in this volume including pattern and image recognition computer vision robust network design and process control in nonlinear distributed systems This book is dedicated to the 80th birthday of Ivan V Sergienko who is a member of the National Academy of Sciences NAS of Ukraine and the director of the V M Glushkov Institute of Cybernetics His work has had a significant impact on several theoretical and applied aspects of discrete optimization computational mathematics systems analysis and mathematical modeling

Stochastic Programming Methods and Technical Applications Kurt Marti,Peter Kall,2012-12-06 Optimization problems arising in practice usually contain several random parameters Hence in order to obtain optimal solutions being robust with respect to random parameter variations the mostly available statistical information about the random parameters should be considered already at the planning phase The original problem with random parameters must be replaced by an appropriate deterministic substitute problem and efficient numerical solution or approximation techniques have to be developed for those problems This proceedings volume contains a selection of papers on modelling techniques approximation methods numerical solution procedures for stochastic optimization problems and applications to the reliability based optimization of concrete technical or economic systems

Engineering Optimization Singiresu S. Rao,2019-10-30 The revised and updated new edition of the popular optimization book for engineers The thoroughly revised and updated fifth edition of Engineering Optimization Theory and Practice offers engineers a guide to the important optimization methods that are commonly used in a wide range of industries The author a noted expert on the topic

presents both the classical and most recent optimizations approaches The book introduces the basic methods and includes information on more advanced principles and applications The fifth edition presents four new chapters Solution of Optimization Problems Using MATLAB Metaheuristic Optimization Methods Multi Objective Optimization Methods and Practical Implementation of Optimization All of the book s topics are designed to be self contained units with the concepts described in detail with derivations presented The author puts the emphasis on computational aspects of optimization and includes design examples and problems representing different areas of engineering Comprehensive in scope the book contains solved examples review questions and problems This important book Offers an updated edition of the classic work on optimization Includes approaches that are appropriate for all branches of engineering Contains numerous practical design and engineering examples Offers more than 140 illustrative examples 500 plus references in the literature of engineering optimization and more than 500 review questions and answers Demonstrates the use of MATLAB for solving different types of optimization problems using different techniques Written for students across all engineering disciplines the revised edition of Engineering Optimization Theory and Practice is the comprehensive book that covers the new and recent methods of optimization and reviews the principles and applications

Systems Optimization Methodology V. V. Kolbin, 1999 This monograph deals with theoretical fundamentals and numerical methods of optimizing nondetermined models of systems The main body of this work is devoted to investigation and optimization of system models under incomplete information Much consideration is given to one two and multistage problems of stochastic programming solution methods and problems of solution stability Optimization problems with fuzzy variables and optimization problems in function spaces are investigated Examples are given for implementation of specific models of optimization under incomplete information The book is based on lectures delivered by the author since 1965 for undergraduates and postgraduates at St Petersburg Leningrad State University

Stochastic Decomposition Julia L. Hingle, Suvrajeet Sen, 1996-02-29 This book summarizes developments related to a class of methods called Stochastic Decomposition SD algorithms which represent an important shift in the design of optimization algorithms Unlike traditional deterministic algorithms SD combines sampling approaches from the statistical literature with traditional mathematical programming constructs e g decomposition cutting planes etc This marriage of two highly computationally oriented disciplines leads to a line of work that is most definitely driven by computational considerations Furthermore the use of sampled data in SD makes it extremely flexible in its ability to accommodate various representations of uncertainty including situations in which outcomes scenarios can only be generated by an algorithm simulation The authors report computational results with some of the largest stochastic programs arising in applications These results mathematical as well as computational are the tip of the iceberg Further research will uncover extensions of SD to a wider class of problems Audience Researchers in mathematical optimization including those working in telecommunications electric power generation transportation planning airlines and production systems Also suitable as a text

for an advanced course in stochastic optimization *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

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