

Stochastic Linear Programming Algorithms

A Comparison Based on a Model Management System



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Optimization Theory and Applications

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Stochastic Linear Programming Algorithms

Julia L. Hingle, S. Sen



Stochastic Linear Programming Algorithms:

Stochastic Linear Programming Algorithms Janos Mayer, 2022-04-19 A computationally oriented comparison of solution algorithms for two stage and jointly chance constrained stochastic linear programming problems this is the first book to present comparative computational results with several major stochastic programming solution approaches The following methods are considered regularized decomposition stochastic decomposition and successive discrete approximation methods for two stage problems cutting plane methods and a reduced gradient method for jointly chance constrained problems The first part of the book introduces the algorithms including a unified approach to decomposition methods and their regularized counterparts The second part addresses computer implementation of the methods describes a testing environment based on a model management system and presents comparative computational results with the various algorithms Emphasis is on the computational behavior of the algorithms **Stochastic Linear Programming P.**

Kall, 2012-12-06 Today many economists engineers and mathematicians are familiar with linear programming and are able to apply it This is owing to the following facts during the last 25 years efficient methods have been developed at the same time sufficient computer capacity became available finally in many different fields linear programs have turned out to be appropriate models for solving practical problems However to apply the theory and the methods of linear programming it is required that the data determining a linear program be fixed known numbers This condition is not fulfilled in many practical situations e g when the data are demands technological coefficients available capacities cost rates and so on It may happen that such data are random variables In this case it seems to be common practice to replace these random variables by their mean values and solve the resulting linear program By 1960 various authors had already recognized that this approach is unsound between 1955 and 1960 there were such papers as Linear Programming under Uncertainty Stochastic Linear Programming with Applications to Agricultural Economics Chance Constrained Programming Inequalities for Stochastic Linear Programming Problems and An Approach to Linear Programming under Uncertainty 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 scenarios 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 scenarios 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 Programming, Algorithms and Models Julia L. Higle, S. Sen, 1996

Stochastic Linear Programming Peter Kall, János Mayer, 2010-11-02

This new edition of *Stochastic Linear Programming: Models, Theory and Computation* has been brought completely up to date either dealing with or at least referring to new material on models and methods including DEA with stochastic outputs modeled via constraints on special risk functions generalizing chance constraints ICCs and CVaR constraints material on Sharpe ratio and Asset Liability Management models involving CVaR in a multi stage setup To facilitate use as a text exercises are included throughout the book and web access is provided to a student version of the authors SLP IOR software Additionally the authors have updated the Guide to Available Software and they have included newer algorithms and modeling systems for SLP The book is thus suitable as a text for advanced courses in stochastic optimization and as a reference to the field From Reviews of the First Edition The book presents a comprehensive study of stochastic linear optimization problems and their applications The presentation includes geometric interpretation linear programming duality and the simplex method in its primal and dual forms The authors have made an effort to collect the most useful recent ideas and algorithms in this area A guide to the existing software is included as well Darinka Dentcheva Mathematical Reviews Issue 2006 c This is a graduate text in optimisation whose main emphasis is in stochastic programming The book is clearly written This is a good book for providing mathematicians economists and engineers with an almost complete start up information for working in the field I heartily welcome its publication It is evident that this book will constitute an obligatory reference source for the specialists of the field Carlos Narciso Bouza Herrera Zentralblatt MATH Vol 1104 6 2007

An Algorithm for a Class of Stochastic Linear Programming Problems John Philip Matthews, 1971

Computational Stochastic Programming Lewis Ntamo, 2024-04-04

This book provides a foundation in stochastic linear and mixed integer programming algorithms with a focus on practical computer algorithm implementation The purpose of this book is to provide a foundational and thorough treatment of the subject with a focus on models and algorithms and their computer implementation The book's most important features include a focus on both risk neutral and risk averse models a variety of real life example applications of stochastic programming decomposition algorithms detailed illustrative numerical examples of the models and algorithms and an emphasis on computational experimentation With a focus on both theory and implementation of the models and algorithms for solving practical optimization problems this monograph is suitable for readers with fundamental knowledge of linear programming elementary analysis probability and statistics and some computer programming background Several examples of stochastic programming applications are included providing numerical examples to illustrate the models and algorithms for both stochastic linear and mixed integer programming and showing the reader how to implement the models and algorithms using computer software

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 Integer Programming and Related Areas Rabe v. Randow,2012-12-06 The fields of integer programming and combinatorial optimization continue to be areas of great vitality with an ever increasing number of publications and journals appearing A classified bibliography thus continues to be necessary and useful today even more so than it did when the project of which this is the fifth volume was started in 1970 in the Institut fur Okonometrie und Operations Research of the University of Bonn The pioneering first volume was compiled by Claus Kastning during the years 1970 1975 and appeared in 1976 as Volume 128 of the series Lecture Notes in Economics and Mathematical Systems published by the Springer Verlag Work on the project was continued by Dirk Hausmann Reinhardt Euler and Rabe von Randow and resulted in the publication of the second third and fourth volumes in 1978 1982 and 1985 Volumes 160 197 and 243 of the above series The present book constitutes the fifth volume of the bibliography and covers the period from autumn 1984 to the end of 1987 It contains 5864 new publications by 4480 authors and was compiled by Rabe von Randow Its form is practically identical to that of the first four volumes some additions having been made to the subject list **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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