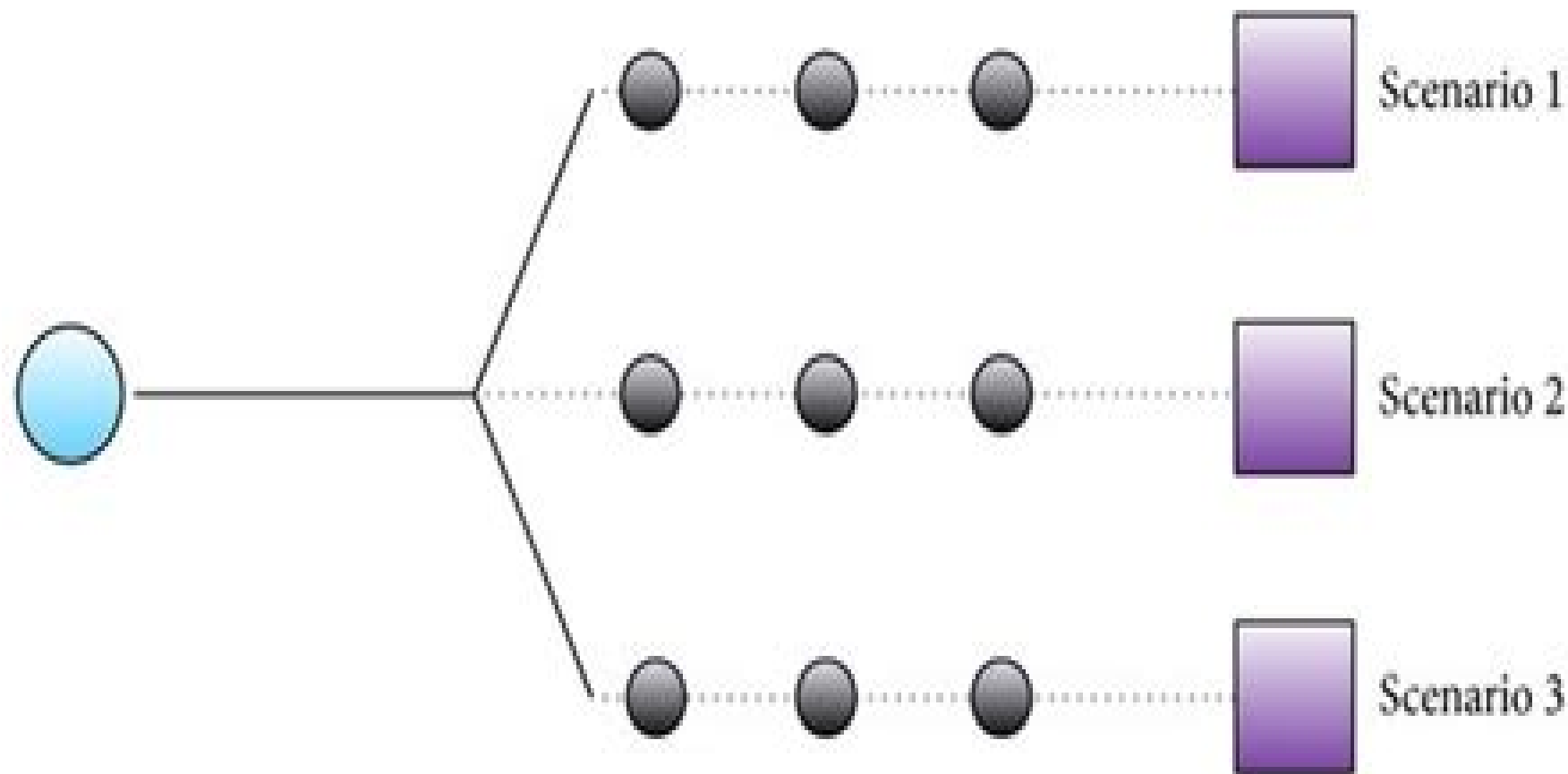




Stochastic Two Stage Programming

Karl Frauendorfer



Stochastic Two Stage Programming:

Stochastic Two-Stage Programming Karl Frauendorfer, 2012-12-06 Stochastic Programming offers models and methods for decision problems where some of the data are uncertain. These models have features and structural properties which are preferably exploited by SP methods within the solution process. This work contributes to the methodology for two stage models. In these models the objective function is given as an integral whose integrand depends on a random vector on its probability measure and on a decision. The main results of this work have been derived with the intention to ease these difficulties. After investigating duality relations for convex optimization problems with supply demand and prices being treated as parameters a stability criterion is stated and proves subdifferentiability of the value function. This criterion is employed for proving the existence of bilinear functions which minorize and majorize the integrand. Additionally these minorants and majorants support the integrand on generalized barycenters of simplicial faces of specially shaped polytopes and amount to an approach which is denoted barycentric approximation scheme.

Stochastic Programming V.V. Kolbin, 1977-06-30 This book is devoted to the problems of stochastic or probabilistic programming. The author took as his basis the specialized lectures which he delivered to the graduates from the economic cybernetics department of Leningrad University beginning in 1967. Since 1971 the author has delivered a specialized course on Stochastic Programming to the graduates from the faculty of applied mathematics management processes at Leningrad University. The present monograph consists of seven chapters. In Chapter I which is of an introductory character consideration is given to the problems of uncertainty and probability used for modelling complicated systems. Fundamental indications for the classification of stochastic programming problems are given. Chapter II is devoted to the analysis of various models of chance constrained stochastic programming problems. Examples of technological and applied economic problems of management with chance constraints are given. In Chapter III two stage stochastic programming problems are investigated various models are given and these models are qualitatively analyzed. In the conclusion of the chapter consideration is given to the transport problem with random data, the problem of the determination of production volume and the problem of planning the flights of aircraft as two stage stochastic programming problems. Multi stage stochastic programming problems are investigated in Chapter IV. The dependencies between prior and posterior decision rules and decision distributions are given. Dual problems are investigated.

Decision Making with Dominance Constraints in Two-Stage Stochastic Integer Programming Uwe Gotzes, 2009-09-30 Uwe Gotzes analyzes an approach to account for risk aversion in two stage models based upon partial orders on the set of real random variables. He illustrates the superiority of the proposed decomposition method over standard solvers for example with numerical experiments with instances from energy investment.

Introduction to Stochastic Programming John R. Birge, François Louveaux, 2006-04-06 This rapidly developing field encompasses many disciplines including operations research, mathematics and probability. Conversely it is being applied in a wide variety of subjects ranging from agriculture to financial planning and

from industrial engineering to computer networks This textbook provides a first course in stochastic programming suitable for students with a basic knowledge of linear programming elementary analysis and probability The authors present a broad overview of the main themes and methods of the subject thus helping students develop an intuition for how to model uncertainty into mathematical problems what uncertainty changes bring to the decision process and what techniques help to manage uncertainty in solving the problems The early chapters introduce some worked examples of stochastic programming demonstrate how a stochastic model is formally built develop the properties of stochastic programs and the basic solution techniques used to solve them The book then goes on to cover approximation and sampling techniques and is rounded off by an in depth case study A well paced and wide ranging introduction to this subject

Decomposition Algorithms for Two-stage Stochastic Integer Programming John H. Penumkanti, 2009 ABSTRACT Stochastic programming seeks to optimize decision making in uncertain conditions This type of work is typically amenable to decomposition into first and second stage decisions First stage decisions must be made now while second stage decisions are made after realizing certain future conditions and are typically constrained by first stage decisions This work focuses on two stochastic integer programming applications In Chapter 2 we investigate a two stage facility location problem with integer recourse In Chapter 3 we investigate the graph decontamination problem with mobile agents In both problems we develop cutting plane algorithms that iteratively solve the first stage problem then solve the second stage problem and glean information from the second stage solution with which we refine first stage decisions This process is repeated until optimality is reached If the second stage problems are linear programs then duality can be exploited in order to refine first stage decisions If the second stage problems are mixed integer programs then we resort to other methods to extract information from the second stage problem The applications discussed in this work have mixed integer second stage problems and accordingly we develop specialized cutting plane algorithms and demonstrate the efficacy of our solution methods

Applications of Stochastic Programming Stein W. Wallace, William T. Ziemba, 2005-06-01 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

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

Stochastic Linear Programming Algorithms Janos Mayer, 1998-02-25 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 12th International Symposium on Process Systems Engineering and 25th European Symposium on Computer Aided Process Engineering, 2015-07-14 25th European Symposium on Computer Aided Process Engineering contains the papers presented at the 12th Process Systems Engineering PSE and 25th European Society of Computer Aided Process Engineering ESCAPE Joint Event held in Copenhagen Denmark 31 May 4 June 2015 The purpose of these series is to bring together the international community of researchers and engineers who are interested in computing based methods in process engineering This conference highlights the contributions of the PSE CAPE community towards the sustainability of modern society Contributors from academia and industry establish the core products of PSE CAPE define the new and changing scope of our results and future challenges Plenary and keynote lectures discuss real world challenges globalization energy environment and health and contribute to discussions on the widening scope of PSE CAPE versus the consolidation of the core topics of PSE CAPE Highlights how the Process Systems Engineering Computer Aided Process Engineering community contributes to the sustainability of modern society Presents findings and discussions from both the 12th Process Systems Engineering PSE and 25th European Society of Computer Aided Process Engineering ESCAPE Events Establishes the core products of Process Systems Engineering Computer Aided Process Engineering Defines the future challenges of the Process Systems Engineering Computer Aided Process Engineering community *High-Dimensional Optimization and Probability* Ashkan Nikeghbali, Panos M. Pardalos, Andrei M. Raigorodskii, Michael Th. Rassias, 2022-08-04 This volume presents extensive research devoted to a broad spectrum of mathematics with emphasis on interdisciplinary aspects of Optimization and Probability Chapters also emphasize applications to Data Science a timely field with a high impact in our modern society The discussion presents modern state of the art research results and advances in areas including non convex optimization decentralized distributed convex optimization topics on surrogate based reduced dimension global optimization in process systems engineering the projection of a point onto a convex set optimal sampling for learning sparse approximations in high dimensions the split feasibility problem higher order embeddings codifferentials and quasidifferentials of the expectation of nonsmooth random integrands adjoint circuit chains associated with a random walk analysis of the trade off between sample

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