6.5 Stochastic Prog. and Benders' decomposition

❑ Two stage stochastic linear program:

Two sets of decisions (x, y) that are made in consecutive stages. Some exogenous parameters that influence the second stage decision making is uncertain and only can be known after the first set of decisions has been made. Best two stage decisions that minimize the total expected cost?

Large linear program if the number of possible second stage scenarios is large. Use Benders' decomposition. Benders' decomposition was developed to solve mixed integer programs, but it can be applied here too. Use strong duality of LP cleverly.

Stochastic Prog

Jennie Si,Andrew G. Barto,Warren B. Powell,Don Wunsch

Stochastic Prog:

Stochastic Linear Programming Peter Kall,János Mayer,2005-07-25 Peter Kall and J nos Mayer are distinguished scholars and professors of Operations Research and their research interest is particularly devoted to the area of stochastic optimization Stochastic Linear Programming Models Theory and Computation is a definitive presentation and discussion of the theoretical properties of the models the conceptual algorithmic approaches and the computational issues relating to the implementation of these methods to solve problems that are stochastic in nature The application area of stochastic programming includes portfolio analysis financial optimization energy problems random yields in manufacturing risk analysis etc In this book models in financial optimization and risk analysis are discussed as examples including solution methods and their implementation Stochastic programming is a fast developing area of optimization and mathematical programming Numerous papers and conference volumes and several monographs have been published in the area however the Kall and Mayer book will be particularly useful in presenting solution methods including their solid theoretical basis and their computational issues based in many cases on implementations by the authors The book is also suitable for advanced courses in stochastic optimization **Introduction to Stochastic Programming** John R. Birge,François Louveaux,2011-06-15 The aim of stochastic programming is to find optimal decisions in problems which involve uncertain data This field is currently developing rapidly with contributions from many disciplines including operations research mathematics and probability At the same time it is now 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 aim to present a broad overview of the main themes and methods of the subject Its prime goal is to help students develop an intuition on 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 In this extensively updated new edition there is more material on methods and examples including several new approaches for discrete variables new results on risk measures in modeling and Monte Carlo sampling methods a new chapter on relationships to other methods including approximate dynamic programming robust optimization and online methods The book is highly illustrated with chapter summaries and many examples and exercises Students researchers and practitioners in operations research and the optimization area will find it particularly of interest Review of First Edition The discussion on modeling issues the large number of examples used to illustrate the material and the breadth of the coverage make Introduction to Stochastic Programming an ideal textbook for the area Interfaces 1998 *Stochastic Programming* András Prékopa,2013-03-09 Stochastic programming the science that provides us with tools to design and control stochastic systems with the aid of mathematical programming techniques lies at the intersection of statistics and mathematical programming The book Stochastic Programming is a comprehensive

introduction to the field and its basic mathematical tools While the mathematics is of a high level the developed models offer powerful applications as revealed by the large number of examples presented The material ranges form basic linear programming to algorithmic solutions of sophisticated systems problems and applications in water resources and power systems shipbuilding inventory control etc Audience Students and researchers who need to solve practical and theoretical problems in operations research mathematics statistics engineering economics insurance finance biology and environmental protection   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   **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   **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   **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   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 gradu ates 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 pro gramming 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 **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 **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 New Trends in Mathematical Programming F. Giannessi,Sándor Komlósi,Tamás Rapcsák,2013-11-11 Though the volume covers 22 papers by 36 authors from 12 countries the history in the background is bound to Hungary where in 1973 Andras Pn kopa started to lay the foundation of a scientific forum which can be a regular meeting spot for experts of the world in the field Since then there has been a constant interest in that forum Headed at present by Tamas Rapcsak the Laboratory of Operations Research and Decisions Systems of the Computer and Automation Institute Hungarian Academy of Sciences followed the tradition in every respect namely conferences were organized almost in every second year and in the same stimulating area in the Matra mountains The basic fields were kept providing opportunities for the leading personalities to give voice to their latest results The floor has been widened recently for the young generation ensuring this way both a real

location for the past present and future experts to meet and also the possibility for them to make the multicoloured rainbow of the fields unbroken and continuous The volume is devoted to the memory of Steven Vajda one of the pioneers on mathematical programming born is Hungary In 1992 he took part in the XIth International Conference on Mathematical Programming at Matrafiired where with his bright personality he greatly contributed to the good spirituality of the event We thank Jakob Krarup for his reminiscence on the life and scientific activities of late Steven Vajda **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 *Mathematical Programming The State of the Art* A. Bachem,M. Grötschel,B. Korte,2012-12-06 In the late forties Mathematical Programming became a scientific discipline in its own right Since then it has experienced a tremendous growth Beginning with economic and military applications it is now among the most important fields of applied mathematics with extensive use in engineering natural sciences economics and biological sciences The lively activity in this area is demonstrated by the fact that as early as 1949 the first Symposium on Mathe matical Programming took place in Chicago Since then mathematical programmers from all over the world have gath ered at the intfrnational symposia of the Mathematical Programming Society roughly every three years to present their recent research to exchange ideas with their colleagues and to learn about the latest developments in their own and related fields In 1982 the XI International Symposium on Mathematical Programming was held at the University of Bonn W Germany from August 23 to 27 It was organized by the Institut fUr Okonometrie und Operations Re search of the University of Bonn in collaboration with the Sonderforschungs bereich 21 of the Deutsche Forschungsgemeinschaft This volume constitutes part of the outgrowth of this symposium and docu ments its scientific activities Part I of the book contains information about the symposium welcoming addresses lists of committees and sponsors and a brief review about the Ful kerson Prize and the Dantzig Prize which were awarded during the opening ceremony **Handbook of Learning and Approximate Dynamic Programming** Jennie Si,Andrew G. Barto,Warren B. Powell,Don Wunsch,2004-08-02 A complete resource to Approximate Dynamic Programming ADP including on line simulation code Provides a tutorial that readers can use to start implementing the learning algorithms provided in the book Includes ideas directions and recent results on current research issues and addresses applications where ADP has been successfully implemented The contributors are leading researchers in the field **Nonlinear Interval Optimization for Uncertain Problems** Chao Jiang,Xu Han,Huichao Xie,2020-12-08 This book systematically discusses nonlinear interval optimization design theory and methods Firstly adopting a mathematical programming theory perspective it develops an innovative mathematical transformation model to deal with general nonlinear

interval uncertain optimization problems which is able to equivalently convert complex interval uncertain optimization problems to simple deterministic optimization problems This model is then used as the basis for various interval uncertain optimization algorithms for engineering applications which address the low efficiency caused by double layer nested optimization Further the book extends the nonlinear interval optimization theory to design problems associated with multiple optimization objectives multiple disciplines and parameter dependence and establishes the corresponding interval optimization models and solution algorithms Lastly it uses the proposed interval uncertain optimization models and methods to deal with practical problems in mechanical engineering and related fields demonstrating the effectiveness of the models and methods   Automata, Languages and Programming Peter Widmayer,2002-06-26 This book constitutes the refereed proceedings of the 29th International Colloquium on Automata Languages and Programming ICALP 2002 held in Malaga Spain in July 2002 The 83 revised full papers presented together with 7 invited papers were carefully reviewed and selected from a total of 269 submissions All current aspects of theoretical computer science are addressed and major new results are presented   **Stochastic Programming** Gerd Infanger,2010-11-10 From the Preface The preparation of this book started in 2004 when George B Dantzig and I following a long standing invitation by Fred Hillier to contribute a volume to his International Series in Operations Research and Management Science decided finally to go ahead with editing a volume on stochastic programming The field of stochastic programming also referred to as optimization under uncertainty or planning under uncertainty had advanced significantly in the last two decades both theoretically and in practice George Dantzig and I felt that it would be valuable to showcase some of these advances and to present what one might call the state of the art of the field to a broader audience We invited researchers whom we considered to be leading experts in various specialties of the field including a few representatives of promising developments in the making to write a chapter for the volume Unfortunately to the great loss of all of us George Dantzig passed away on May 13 2005 Encouraged by many colleagues I decided to continue with the book and edit it as a volume dedicated to George Dantzig Management Science published in 2005 a special volume featuring the Ten most Influential Papers of the first 50 Years of Management Science George Dantzig s original 1955 stochastic programming paper Linear Programming under Uncertainty was featured among these ten Hearing about this George Dantzig suggested that his 1955 paper be the first chapter of this book The vision expressed in that paper gives an important scientific and historical perspective to the book Gerd Infanger   **Handbook of Power Systems II** Steffen Rebennack,Panos M. Pardalos,Mario V. F. Pereira,Niko A. Iliadis,2010-08-26 Energy is one of the world s most challenging problems and power systems are an important aspect of energy related issues This handbook contains state of the art contributions on power systems modeling and optimization The book is separated into two volumes with six sections which cover the most important areas of energy systems The first volume covers the topics operations planning and expansion planning while the second volume focuses on transmission and distribution modeling forecasting in energy energy

auctions and markets as well as risk management The contributions are authored by recognized specialists in their fields and consist in either state of the art reviews or examinations of state of the art developments The articles are not purely theoretical but instead also discuss specific applications in power systems **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 **Algorithmic Decision Theory** Francesca Rossi,2009-10-05 This volume contains the papers presented at ADT 2009 the first International Conference on Algorithmic Decision Theory The conference was held in San Servolo a small island of the Venice lagoon during October 20 23 2009 The program of the conference included oral presentations posters invited talks and tutorials The conference received 65 submissions of which 39 papers were accepted 9 papers were posters The topics of these papers range from computational social choice preference modeling from uncertainty to preference learning from multi criteria decision making to game theory

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