



Stochastic Decomposition

Julia L. Higle, S. Sen



Stochastic Decomposition:

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* Kurt Marti, Peter Kall, 1995-04-06 Proceedings of the 2nd GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed Forces University Munich Neubiberg München Germany June 15 17 1993 [Stochastic Decomposition](#) Julia L. Higle, S. Sen, 2014-09-01 **Two-stage Stochastic Linear Programming: Stochastic Decomposition Approaches (PHD)**. Diana Schadl Yakowitz, 1991 [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 *A Stochastic Decomposition Method for Stochastic Two-stage Linear Programming Problems with Random Recourse* Jiapu Zhang, 2000 [Stability, Approximation, and Decomposition in Two- and Multistage Stochastic Programming](#) Christian Küchler, 2010-05-30 Christian Küchler studies various aspects of the stability of stochastic optimization problems as well as approximation and decomposition methods in stochastic programming In particular the author presents an extension of the Nested Benders decomposition algorithm related to the concept of recombining scenario trees [Exploration of stochastic decomposition algorithms for stochastic linear programs with recourse \(PHD\)](#). Wing Wah Lowe, 1994 **Vacation Queueing Models** Naishuo Tian, Zhe George Zhang, 2006-10-11 This book discusses systematically the many variations of vacation policy The book discusses a variety of typical vacation model applications The presentation style is unique compared with the books published in the same field a theorem and proof format is used Also this is the first time G1 M 1 multi server vacation models

both continuous and discrete and the optimization and control issues have been presented in book form **Run-time Models for Self-managing Systems and Applications** Danilo Ardagna, Li Zhang, 2010-11-15 The complexity of Information Technology IT systems has been steadily increasing in the past decades In October 2001 IBM released the Autonomic Computing Manifesto observing that current applications have reached the size of millions of lines of code while physical infrastructures include thousands of heterogeneous servers requiring skilled IT professionals to install configure tune and maintain System complexity has been recognized as the main obstacle to the further advancement of IT technology The basic idea of Autonomic Computing is to develop IT systems that are able to manage themselves as the human autonomic nervous system governs basic body functions such as heart rate or body temperature thus freeing the conscious brain IT administrators from the burden of dealing with low level vital functions Autonomic Computing systems can be implemented by introducing autonomic controllers which continuously monitor analyze plan and execute the famous MAPE cycle reconfiguration actions on the system components Monitoring activities are deployed to measure the workload and performance metrics of each running component so as to identify system faults The goal of the analysis activities is to determine the status of components from the monitoring data and to forecast future conditions based on historical observations Finally plan and execute activities aim at deciding and actuating the next system configuration for example deciding whether to accept or reject new requests determining the best application to servers assignment in order to achieve the self optimization goals

Optimization in Chemical Engineering Fernando Israel Gómez-Castro, Vicente Rico-Ramírez, 2025-04-21 Optimization is an area in constant evolution The search for robust optimization techniques to deal with the highly non convex models that represent the systems related to Chemical Engineering has led to important advances in the area The need for developing economically feasible processes which are simultaneously environmentally friendly safe and controllable requires for adequate optimization strategies Moreover finding a global optimum is still a challenge for a diversity of cases Thus this book presents a compilation of classic and emerging optimization techniques focusing on their application to systems related to the Chemical Engineering The book shows the applications of classic mathematical programming metaheuristic optimization methods and machine learning based strategies The analysis of the described techniques allows the reader identifying the advantages and disadvantages of each approach Moreover the book will discuss the perspectives for future developments on the area

Encyclopedia of Parallel Computing David Padua, 2011-09-08 Containing over 300 entries in an A Z format the Encyclopedia of Parallel Computing provides easy intuitive access to relevant information for professionals and researchers seeking access to any aspect within the broad field of parallel computing Topics for this comprehensive reference were selected written and peer reviewed by an international pool of distinguished researchers in the field The Encyclopedia is broad in scope covering machine organization programming languages algorithms and applications Within each area concepts designs and specific implementations are presented The highly structured essays in this work comprise

synonyms a definition and discussion of the topic bibliographies and links to related literature Extensive cross references to other entries within the Encyclopedia support efficient user friendly searchers for immediate access to useful information Key concepts presented in the Encyclopedia of Parallel Computing include laws and metrics specific numerical and non numerical algorithms asynchronous algorithms libraries of subroutines benchmark suites applications sequential consistency and cache coherency machine classes such as clusters shared memory multiprocessors special purpose machines and dataflow machines specific machines such as Cray supercomputers IBM s cell processor and Intel s multicore machines race detection and auto parallelization parallel programming languages synchronization primitives collective operations message passing libraries checkpointing and operating systems Topics covered Speedup Efficiency Isoefficiency Redundancy Amdahls law Computer Architecture Concepts Parallel Machine Designs Benmarks Parallel Programming concepts design Algorithms Parallel applications This authoritative reference will be published in two formats print and online The online edition features hyperlinks to cross references and to additional significant research Related Subjects supercomputing high performance computing distributed computing

Upper and Lower Bounds for Stochastic Processes Michel Talagrand,2022-01-01 This book provides an in depth account of modern methods used to bound the supremum of stochastic processes Starting from first principles it takes the reader to the frontier of current research This second edition has been completely rewritten offering substantial improvements to the exposition and simplified proofs as well as new results The book starts with a thorough account of the generic chaining a remarkably simple and powerful method to bound a stochastic process that should belong to every probabilist s toolkit The effectiveness of the scheme is demonstrated by the characterization of sample boundedness of Gaussian processes Much of the book is devoted to exploring the wealth of ideas and results generated by thirty years of efforts to extend this result to more general classes of processes culminating in the recent solution of several key conjectures A large part of this unique book is devoted to the author s influential work While many of the results presented are rather advanced others bear on the very foundations of probability theory In addition to providing an invaluable reference for researchers the book should therefore also be of interest to a wide range of readers

Computational Stochastic Programming Lewis Ntaimo,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 *Applied Mathematical Programming and Modeling IV (APMOD 98)* Hercules Vladimirov, 2001 **Advances in Structural Dynamics** Hong Kong Polytechnic University. Department of Civil and Structural Engineering, 2000 Hardbound The International Conference on Advances in Structural Dynamics was organised by the Department of Civil and Structural Engineering The Hong Kong Polytechnic University and held in Hong Kong from 13-15 December 2000 The Conference aimed to provide an international forum for scientists researchers engineers and other professionals to present and discuss recent advances in the theory and application of structural dynamics These two volumes of proceedings contain 10 invited keynote papers 40 special theme papers and 134 contributed papers from over 20 countries around the world These papers cover a wide spectrum of topics dynamics of bridges dynamics of special structures and members earthquake engineering health monitoring and damage detection nonlinear and stochastic dynamics vibration control and smart materials and wind engineering **A Scenario Tree-Based Decomposition for Solving Multistage Stochastic Programs** Debora Mahlke, 2011-01-30 Motivated by practical optimization problems occurring in energy systems with regenerative energy supply Debora Mahlke formulates and analyzes multistage stochastic mixed integer models For their solution the author proposes a novel decomposition approach which relies on the concept of splitting the underlying scenario tree into subtrees Based on the formulated models from energy production the algorithm is computationally investigated and the numerical results are discussed Research in Stochastic Programming John R. Birge, 2001 Algorithmic Methods in Retrial Queues Jesus R. Artalejo, 2006 *Applied Mathematical Programming and Modelling* Gautam Mitra, 2003

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