Kurt Marti   Peter Kall (Eds.)

Stochastic Programming Methods and Technical Applications

Stochastic Programming Methods And Applications

Jianjun Gao

Stochastic Programming Methods And Applications:

Stochastic Programming Jati K. Sengupta,1972　　**Stochastic programming** Jati Kumar Sengupta,1972

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** 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　　**Stochastic Programming** András Prékopa,1995　　**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

Stochastic Optimization Stanislav Uryasev,Panos M. Pardalos,2001-05-31 Stochastic programming is the study of procedures for decision making under the presence of uncertainties and risks Stochastic programming approaches have been successfully used in a number of areas such as energy and production planning telecommunications and transportation Recently the practical experience gained in stochastic programming has been expanded to a much larger spectrum of applications including financial modeling risk management and probabilistic risk analysis Major topics in this volume include 1 advances in theory and implementation of stochastic programming algorithms 2 sensitivity analysis of stochastic systems 3 stochastic programming applications and other related topics Audience Researchers and academies working in optimization computer modeling operations research and financial engineering The book is appropriate as supplementary reading in courses on optimization and financial engineering　　**Stochastic Programming** Chandra A. Poojari,Brunel University,2002

Stochastic Optimization Kurt Marti,2012-12-06 This volume includes a selection of refereed papers presented at the GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed

Forces University Munich May 29 31 1990 The objective of this meeting was to bring together scientists from Stochastic Programming and from those Engineering areas where Mathematical Programming models are common tools as e g Optimal Structural Design Power Dispatch Acid Rain Management etc The first theoretical part includes the papers by S D Flam H Niederreiter E Poechinger and R Schultz The second part on methods and applications contains the articles by N Baba N Grwe and W Roemisch J Mayer E A Mc Bean and A Vasarhelyi *Stochastic Decomposition* Julia L. Higle,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 **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 M nchen Germany June 15 17 1993 *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 **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 Approximation Methods with Applications to Multistage Production Planning** Randall S. Hiller,1986 **Stochastic Programming** ,1994 **A Comparison of Stochastic Programming Techniques** Susan R. Gregg,1986 *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 **Physical Processes in Astrophysics** Ian W. Roxburgh,Jean-Louis Masnou,1995-09-18 This volume in honour of Evry Schatzman contains in depth reviews on central topics of modern astrophysics such as stellar physics covering stellar evolution solar neutrinos stellar rotation and spin down convection transport processes neutron stars white dwarfs and novae All the talks were given by leading experts who had time both to develop the basics of their subject and to cover recent work The volume is meant for both graduate students and researchers *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

  Proceedings of the 27th International Symposium on Mine Planning and Equipment Selection - MPES 2018 Eleonora Widzyk-Capehart,Asieh Hekmat,Raj Singhal,2019-02-21 This proceedings book presents research papers discussing the latest developments and findings in the fields of mining machinery automation and environmental protection It includes contributions from authors from over 20 countries with backgrounds in computer science mining engineering technology and management and hailing from the government industry and academia It is of interest to scientists engineers consultants and government staff who are responsible for the development and implementation of innovative approaches techniques and technologies in the mineral industries Covering the latest advances in fundamental research it also appeals to academic researchers

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