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Nonlinear Flow and Well Test Analysis in Porous Media

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B Lingard



Performance Analysis Of Flow Lines With Nonlinear Flow Of Material:

Performance Analysis of Flow Lines with Non-Linear Flow of Material Stefan Helber, 1999-08-19 Flow line design is one of the major tasks in production management The decision to install a set of machines and buffers is often highly irreversible It determines both cost and revenue to a large extent In order to assess the economic impact of any possible flow line design production rates and inventory levels have to be estimated These performance measures depend on the allocation of buffers whenever the flow of material is occasionally disrupted for example due to machine failures or quality problems The book describes analytical methods that can be used to evaluate flow lines much faster than with simulation techniques Based on these fast analytical techniques it is possible to determine a flow line design that maximizes the net present value of the flow line investment The flow of material through the line may be non linear for example due to assembly operations or quality inspections

Stochastic Modeling of Manufacturing Systems George Liberopoulos, Chris T. Papadopoulos, Barış Tan, James MacGregor Smith, Stanley B. Gershwin, 2005-12-12 Manufacturing systems rarely perform exactly as expected and predicted Unexpected events such as order changes equipment failures and product defects affect the performance of the system and complicate decision making This volume is devoted to the development of analytical methods aiming at responding to variability in a way that limits its corrupting effects on system performance The book includes fifteen novel chapters that mostly focus on the development and analysis of performance evaluation models of manufacturing systems using decomposition based methods Markovian and queuing analysis simulation and inventory control approaches They are organized into four distinct sections to reflect their shared viewpoints factory design unreliable production lines queuing network models production planning and assembly

A Macroeconomic Model of West German Unemployment Michael Reutter, 2012-12-06 This book was accepted in 1999 as doctoral thesis Dr oec publ by the faculty of economics of the Ludwig Maximilians Universität in Munich It won the dissertation price of the Alumni Club of the economics faculty in the academic year 2000 Financial assistance by the German Research Association DFG for printing costs is gratefully acknowledged I have to thank the people behind the BIFX project in particular Donald Knuth and Leslie Lamport for their wonderful typesetting program The supervisors of my thesis were Prof Dr G Flaig and Prof Dr D Marin I would like thank both for their thorough reading of the book and their ideas and critical remarks I owe much gratitude to my academic teacher Prof Dr G Flaig for many insightful conversations about modern time series econometrics asymptotic theory and data problems His emphasis on clear theory combined with sound econometric methods formed my personal ideal of how to do applied economics After he left the university in 1998 I had the opportunity to continue my work at the Center for Economic Studies Prof Dr H W Sinn and my new colleagues at CES provided a stimulating environment for the completion of my dissertation Finally I want to thank my parents my sister and my friends for being there and sharing my cheers and worries Munich October 2000 Michael Reutter Our main concern in philosophy and in science should be the search for truth

Justification is not an aim and brilliance and cleverness as such are boring

FME 2001: Formal Methods for Increasing Software Productivity Jose N. Oliveira, 2001-02-28 This book constitutes the refereed proceedings of the International Symposium of Formal Methods Europe FME 2001 held in Berlin Germany in March 2001 The 32 revised full papers presented together with abstracts of three invited talks were carefully reviewed and selected from a total of 72 submissions Focusing on increasing software productivity all current aspects in formal methods are covered Among the application areas addressed are avionics smart cards financial engineering E commerce middleware security telecommunications etc

Conditional Moment Estimation of Nonlinear Equation Systems Joachim Inkmann, 2001 Generalized method of moments GMM estimation of nonlinear systems has two important advantages over conventional maximum likelihood ML estimation GMM estimation usually requires less restrictive distributional assumptions and remains computationally attractive when ML estimation becomes burdensome or even impossible This book presents an in depth treatment of the conditional moment approach to GMM estimation of models frequently encountered in applied microeconometrics It covers both large sample and small sample properties of conditional moment estimators and provides an application to empirical industrial organization With its comprehensive and up to date coverage of the subject which includes topics like bootstrapping and empirical likelihood techniques the book addresses scientists graduate students and professionals in applied econometrics

Introduction to Queueing Networks J. MacGregor Smith, 2018-08-28 The book examines the performance and optimization of systems where queueing and congestion are important constructs Both finite and infinite queueing systems are examined Many examples and case studies are utilized to indicate the breadth and depth of the queueing systems and their range of applicability Blocking of these processes is very important and the book shows how to deal with this problem in an effective way and not only compute the performance measures of throughput cycle times and WIP but also to optimize the resources within these systems The book is aimed at advanced undergraduate graduate and professionals and academics interested in network design queueing performance models and their optimization It assumes that the audience is fairly sophisticated in their mathematical understanding although the explanations of the topics within the book are fairly detailed

Term Structure Modeling and Estimation in a State Space Framework Wolfgang Lemke, 2005-12-08 This book has been prepared during my work as a research assistant at the Institute for Statistics and Econometrics of the Economics Department at the University of Bielefeld Germany It was accepted as a Ph D thesis titled Term Structure Modeling and Estimation in a State Space Framework at the Department of Economics of the University of Bielefeld in November 2004 It is a pleasure for me to thank all those people who have been helpful in one way or another during the completion of this work First of all I would like to express my gratitude to my advisor Professor Joachim Frohn not only for his guidance and advice throughout the completion of my thesis but also for letting me have four very enjoyable years teaching and researching at the Institute for Statistics and Econometrics I am also grateful to my second advisor

Professor Willi Semmler The project I worked on in one of his seminars in 1999 can really be seen as a starting point for my research on state space models I thank Professor Thomas Braun for joining the committee for my oral examination Index and Stability in Bimatrix Games H. Arndt von Schemde, 2005-12-11 The index of an equilibrium in a game gives information about the stability of the equilibrium for example with respect to game dynamics Unfortunately index theory is often very technical This book presents a new geometric construction that visualises the index in an intuitive way For example a 3A n game for any n can be represented by a figure in the plane from which one can read off any equilibrium and its index as a geometric orientation With this insight the index can be characterised in strategic terms alone Moreover certain hyperstable equilibrium components are seen to have nonzero index The construction gives an elementary proof that two player games have a Nash equilibrium and in an unusual direction the powerful fixed point theorem of Brouwer *Optimization* Van Hien Nguyen, Jean-Jacques Strodiot, Patricia Tossings, 2012-12-06 The 9th Belgian French German Conference on Optimization has been held in Namur Belgium on September 7 11 1998 This volume is a collection of papers presented at this Conference Originally this Conference was a French German Conference but this year in accordance with the organizers wishes a third country Belgium has joined the founding members of the Conference Hence the name Belgian French German Conference on Optimization Since the very beginning the purpose of these Conferences has been to bring together researchers working in the area of Optimization and particularly to encourage young researchers to present their work Most of the participants come from the organizing countries However the general tendency is to invite outside researchers to attend the meeting So this year among the 101 participants at this Conference twenty researchers came from other countries The general theme of the Conference is everything that concerns the area of Optimization without specification of particular topics So theoretical aspects of Optimization in addition to applications and algorithms of Optimization will be developed However and this point was very important for the organizers the Conference must retain its convivial character No more than two parallel sessions are organized This would allow useful contacts between researchers to be promoted The editors express their sincere thanks to all those who took part in this Conference Their invaluable discussions have made this volume possible The Complex Dynamics of Economic Interaction Mauro Gallegati, Alan P. Kirman, Matteo Marsili, 2012-12-06 This volume contains a selection of contributions presented at the WEHIA02 Workshop on Economies with Heterogeneous Interacting Agents which was held at the Abdus Salam International Centre for Physics of Trieste Italy on May 29 31 under the auspices of Exystence Complex System network of excellence WEHIA02 is the 7th edition of a workshop which was held for the first time at the University of Ancona Italy on 1996 1 as a one week series of seminars for the Italian PhD program Ancona hosted the event in the years 1997 and 1998 2 before it moved to Genoa 1999 3 Marseille 2000 4 Maastricht 2001 5 and finally to Trieste 2002 The 2003 workshop was held in Kitzbühel Germany while the next editions will be in Kyoto Japan 2004 and Essex UK 2005 The full list of participants titles of the invited lectures papers and posters of WEHIA can be found in <http://econ.dea.it/wehia2> The

workshop has been always very informal aiming to put together scholars of different disciplines working on interaction of heterogeneous so things economists physicists biologists To facilitate participation there has not been conference fee It aimed to be a locus for communicate and exchange results and experiences Several collaborations started with the Workshop and it is not without pride that the organizers claim such a result The WEHIA has had two parts a part desiruous and a part adestruous

Unemployment, Market Structure and Growth Rüdiger Wapler, 2012-12-06 In his Ph D thesis Rudiger Wapler analyses the causes of the persistently high unemployment rates especially in continental Europe Particular emphasis is placed on imperfect labour and product markets on the one hand and on the numerous links between unemployment innovations and growth on the other Hence Rudiger Wapler provides an important contribution towards a better understanding of both the development of labour markets as well as the dynamics of growth To aid readers with only little prior knowledge of labour markets the book presents the most common theories of unemployment 1 trade union models in which union bargaining power leads to wages above their market clearing level 2 efficiency wage models in which employers voluntarily pay higher wages in order to motivate or discipline their workers or to reduce the job turnover rate as well as 3 matching models in which unemployment is caused by the continuous turnover of jobs and workers In addition emphasis is placed on the fact that labour needs to be treated as heterogeneous a fact often neglected in the literature Subsequently these labour market foundations are integrated with modern theories of innovations and growth making the approach much more relevant and plausible Without doubt the generalisations of the models performed by Rudiger Wapler show that there are limits to such formal analysis Due to the increasing number of interdependencies it is doubtful whether even more complex models provide additional usable insights

Collaborative Planning in Supply Chains Gregor Dudek, 2004 The book deals with collaborative planning an approach to supply chain planning which aims to coordinate planning tasks of independent supply chain partners while respecting their local decision authority The major contribution of this work is to provide a process model concerned with the decision making and negotiation aspects of collaborative planning Taking technological means for data exchange as a given it sketches a detailed picture of a collaborative planning process at the medium term level of master planning assuming that mathematical programming models are used by all partners Building on the planning process it indicates how financial outcomes and partner incentives are affected by the negotiations of supply quantities between buyers and suppliers and demonstrates how supply contract terms can be adapted in order to establish a win win situation for all partners

Project Scheduling with Time Windows and Scarce Resources Klaus Neumann, Christoph Schwindt, Jürgen Zimmermann, 2013-06-29 A project is a unique undertaking or endeavor to be accomplished that can be divided into individual subtasks or activities each of which requires time and scarce resources for its completion Also there is a desired objective to be attained for example minimization of project duration or of variation of resource utilization or maximization of net present value of the project Moreover there are given precedence relationships

among activities prescribing the order in which activities must be carried out Project scheduling in its basic form consists of finding start times for all activities such that prescribed resource and precedence constraints are satisfied and an objective function is optimized Since the concept of a project can be interpreted quite broadly project scheduling problems arise in a great variety of practical situations These include construction work the development and introduction of new products service systems or software packages strategic long term planning in manufacturing and the service sector emergency planning and even the conducting of political campaigns Recently project scheduling has been successfully applied to production and operations management e g make to order production in manufacturing and batch production in process industries Since the late 1950s network based planning methods for project scheduling problems have been developed cf Elmaghraby 1977 and Moder et al

Multiple Criteria Decision Making in the New Millennium Murat Köksalan, Stanley Zionts, 2012-12-06 This volume contains a collection of papers presented at the 15th International Conference on Multiple Criteria Decision Making held in Ankara Turkey July 10-14 2000 This was one of the regular conferences of the International Society on Multiple Criteria Decision Making which are held at approximately two year intervals The Ankara conference had 195 participants from 38 countries A total of 185 papers were presented at the conference The title of our volume is MCDM in the New Millennium The papers presented at the conference reflect the theme We had several papers on information technology IT and many application papers Of the 81 application papers presented 14 appear in the volume We expect more IT applications of MCDM to appear in the future in particular in the areas of e commerce and the internet The conference surroundings and accommodations were excellent and conducive to both an outstanding academic exchange and enjoyment and a cultural broadening of participants We had a pleasant and enjoyable outing and visit to the Anatolian Civilizations Museum We also had an outstanding banquet at which awards were presented The MCDM Gold Medal was presented to Professor Thomas Saaty of the University of Pittsburgh The MCDM Presidential Service Award was presented to Professor Pekka Korhonen of the Helsinki School of Economics for his years of presidential service to the society The society presented the MCDM Edgeworth Pareto Award to Professor Alexander V Lotov of the Russian Academy of Sciences

Strategic Trading in Illiquid Markets Burkart Mönch, 2006-01-13 The Area of Research and the Object of Investigation In this thesis we will investigate trading strategies in illiquid markets from a market microstructure perspective Market microstructure is the academic term for the branch of financial economics that investigates trading and the organization of security markets see e g Harris 2002 Historically exchanges evolved as a location where those interested in buying or selling securities could meet physically to transact Thus traditionally security trading was organized on exchange floors where so called dealers arranged all trades and provided liquidity by quoting prices at which they were willing buy or sell Consequently the initial surge of the market microstructure literature focused predominantly on this type of market design which is often referred to as quote driven Nowadays the interest is shifting towards order driven markets Beginning

with the Toronto Stock Exchange in the mid 1970s and increasing in frequency and scope this market structure has emerged as the preeminent form of security trading worldwide In order driven markets exchanges arrange trades by matching public orders often by employing automatic execution systems Introduction A major difference between a quote driven and an order driven market arises from the transparency pre and post trade The pre trade transparency concerns the question whether the order book is visible to the keeper only or whether it is open to the public

Interaction and Market Structure

Domenico Delli Gatti, Mauro Gallegati, Alan P. Kirman, 2012-12-06 This book is a collection of essays which examine how the properties of aggregate variables are influenced by the actions and interactions of heterogeneous individuals in different economic contexts The common denominator of the essays is a critique of the representative agent hypothesis If this hypothesis were correct the behaviour of the aggregate variable would simply be the reproduction of individual optimising behaviour In the methodology of the hard sciences one of the achievements of the quantum revolution has been the rebuttal of the notion that aggregate behaviour can be explained on the basis of the behaviour of a single unit the elementary particle does not even exist as a single entity but as a network a system of interacting units In this book new tracks in economics which parallel the developments in physics mentioned above are explored The essays in fact are contributions to the analysis of the economy as a complex evolving system of interacting agents

The Econometrics of Sequential Trade Models Stefan Kokot, 2012-08-27 The present study has been accepted as a doctoral thesis by the Department of Economics of the Johann Wolfgang Goethe University in Frankfurt am Main It grew out from my five year long participation in two research projects Econometric analysis of transaction intensity and volatility on financial markets and Microstructure on financial markets that were both conducted by the chair of Statistics and Econometrics Empirical Economic Research at the Department of Economics and Business Administration Johann Wolfgang Goethe University in Frankfurt am Main and financed by the state of Hessen During this time I have benefitted from many people First and foremost I would like to thank my thesis supervisor Prof Dr Reinhard Hujer for initiating and supporting my studies with great encouragement I am also very grateful to Prof Dr Christian Schlag for acting as the second thesis supervisor Furthermore I wish to thank Prof Dr Joachim Grammig who introduced me to the topics covered in this study in the first place and helped me to sharpen my views on econometrics and financial market microstructure theory through many discussions and also through his willingness to work with me on several related studies

The Core of Economies with Asymmetric Information Ulrich Schwalbe, 2012-12-06 and should therefore constitute a part of every area of economic theory The spectrum covered by information economics today ranges from Stigler's search theory⁴ to industrial economics including oligopoly theory innovation as well as research and development⁵ However the area information economics is most closely connected with is the theory of optimal contracts mainly analyzed in principal agent models Contract theory deals primarily with the question of how optimal arrangements contracts for the purchase and sale of commodities and services between two or more agents should be structured In these

models it is often assumed that the parties to the contract are informed differently or asymmetrically about relevant variables e.g. the health of one party in the case of insurance contracts or the effort in relation to employment contracts. As a result of this asymmetric information phenomena such as moral hazard, adverse selection, signaling and screening may arise. Frequently results from contract theory are referred to when making statements about the effects of asymmetric information on an economy. Models of this kind are often used to explain phenomena such as fixed wages or unemployment among others.⁷ However, such conclusions must be treated with caution for two reasons. In the first place, in these models a contract, explicit or implicit, is determined by the solution of an optimization problem.

Quantitative Approaches to Distribution Logistics and Supply Chain Management Andreas Klose, M. Gracia Speranza, Luk N. Van Wassenhove, 2012-12-06 Increasing customer needs, the globalization of markets and the evolution of e-commerce add to the complexity of logistic processes. In today's business it is well understood that an effective management of logistic processes is impossible without the use of computer-based tools and quantitative methods. This book presents in a systematic way quantitative approaches to distribution logistics and supply chain management. The main orientation of the book is towards practical problem solving and numerous case studies and practical applications are presented. The topics covered include supply chain management, reverse logistics, e-commerce, facility location and network planning, vehicle routing, warehousing, inventory control.

Fiscal Policy, Public Debt and the Term Structure of Interest Rates Roland Demmel, 2012-12-06 The introduction of the thesis consists of four parts. First, we motivate our chosen macroeconomic setting by looking at some real-world phenomena. For a better understanding of these phenomena, we argue that the mutual dynamic interactions between fiscal policy and financial markets need to be closely examined in a macroeconomic framework. Second, we review different strands of the economic literature in order to show that most of the literature has so far exclusively concentrated either on financial market dynamics or on fiscal policy issues. We conclude that a more integrated model setting is called for in order to explain the dynamic interactions observed in reality. Third, we discuss at length the economic assumptions underlying our model. This avoids multiple repetition later on. Finally, we outline the structure of the thesis and the objectives we pursue in the different chapters.

1.1 Motivation Fiscal policy and financial market reactions are increasingly receiving world-wide attention. The most recent examples are the Maastricht criteria about fiscal control, the South East Asia financial crisis and the resulting IMF policy stance, the high level of public debt in developed and developing countries and the effect on interest rates and economic growth. In contrast to the still underdeveloped theoretical literature on these dynamic links, finding empirical evidence that supports the existence of these links is not a very hard task.

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