

Regular Article

An Optimization for Ore Blending Schedules Using Mathematical Programming Methods

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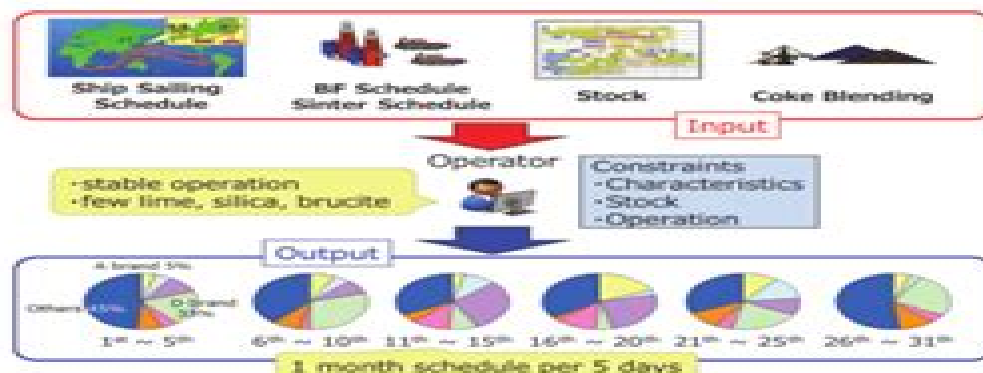
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Abstract: We have developed an optimal scheduling method for raw material operations aiming the raw materials cost reduction. In this paper, we report optimization approaches to minimize the cost of ore blending in steel works.

The ore blending problem is to make schedules for the purpose of cost minimization under several constraints such as the stock in yards, ingredients in sintered ore. When formulating as a mathematical model, nonlinearity exists in this problem and make it complicated. However, this problem has characteristic that becomes a linear problem by fixing several key variables as constants. To overcome the nonlinearity, we developed our original Hybrid model that was a combination of Particle Swarm Optimization (PSO) and Linear Programming method (LP). We applied PSO to search the best way of fixing key variables, and obtained blending schedules by solving LPs. Our Hybrid model searched wide area effectively, and derived the solution within 2 minutes. Numerical experiments indicated a cost reduction of secondary materials by 13%.

Keywords: ore blending; mathematical programming; optimization; linear programming; meta heuristics; particle swarm optimization; multi-point search method.



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Mathematical Programming Methods

Tamas Terlaky



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Mathematical Programming Methods G. Zoutendijk, 1976 Theory of linear programming The simplex method Numerical aspects of the simplex method Other methods for linear programming Special structures Post optimal analysis Decomposition and partitioning methods Integer and mixed integer linear programming Theory of nonlinear programming General principles of a method of feasible directions Direction generators Linear programming and the methods of feasible directions Unconstrained optimization Quadratic programming Linearly constrained nonlinear programming General nonlinear programming *Mathematical Programming Methods for Geographers and Planners* James Killen, 2021-11-30 Originally published in 1983 this was the first text to offer an in depth treatment of mathematical programming methods explained from first principles It considers all the major programming techniques and fully explains key terms illustrates theories with detailed examples and shows how the various skills are applied in practice It will be invaluable in both the academic world and to policy formulators and planners who make extensive use of the methods described **Mathematical Programming**

Methods in Structural Plasticity D. Lloyd Smith, 1990-05-18 Civil engineering structures tend to be fabricated from materials that respond elastically at normal levels of loading Most such materials however would exhibit a marked and ductile inelasticity if the structure were overloaded by accident or by some improbable but naturally occurring phenomenon Indeed the very presence of such ductility constitutes an important safety provision for large scale constructions where human life is at risk In the comprehensive evaluation of safety in structural design it is therefore unrealistic not to consider the effects of ductility This book sets out to show that the bringing together of the theory and methods of mathematical programming with the mathematical theory of plasticity furnishes a model which has a unifying theoretical nature and is entirely representative of observed structural behaviour The contents of the book provide a review of the relevant aspects of mathematical programming and plasticity theory together with a detailed presentation of the most interesting and potentially useful applications in both framed and continuum structures ultimate strength and elastoplastic deformability shakedown and practical upper bounds on deformation measures evolutive dynamic response large displacements and instability stochastic and fuzzy programming for representing uncertainty in ultimate strength calculations Besides providing a ready fund of computational algorithms mathematical programming invests applications in mechanics with a refined mathematical formalism rich in fundamental theorems which often gives additional insight into known results and occasionally lead to new ones In addition to its obvious practical utility the educational value of the material thoroughly befits a university discipline

Methods and Models in Mathematical Programming S. A. MirHassani, F. Hooshmand, 2019-12-09 This book focuses on mathematical modeling describes the process of constructing and evaluating models discusses the challenges and delicacies of the modeling process and explicitly outlines the required rules and regulations so that the reader will be able to generalize and reuse concepts in other problems by relying on mathematical logic Undergraduate and postgraduate students

of different academic disciplines would find this book a suitable option preparing them for jobs and research fields requiring modeling techniques Furthermore this book can be used as a reference book for experts and practitioners requiring advanced skills of model building in their jobs

Mathematical Programming Methods for Geographers and Planners Taylor & Francis Group, 2021-07

Interior Point Methods of Mathematical Programming Tamas Terlaky, 1996-09-30 One has to make everything as simple as possible but never more simple Albert Einstein Discovery consists of seeing what every body has seen and thinking what nobody has thought Albert S ent Gyorgy The primary goal of this book is to provide an introduction to the theory of Interior Point Methods IPMs in Mathematical Programming At the same time we try to present a quick overview of the impact of extensions of IPMs on smooth nonlinear optimization and to demonstrate the potential of IPMs for solving difficult practical problems The Simplex Method has dominated the theory and practice of mathematical programming since 1947 when Dantzig discovered it In the fifties and sixties several attempts were made to develop alternative solution methods At that time the principal base of interior point methods was also developed for example in the work of Frisch 1955 Caroll 1961 Huard 1967 Fiacco and McCormick 1968 and Dikin 1967 In 1972 Klee and Minty made explicit that in the worst case some variants of the simplex method may require an exponential amount of work to solve Linear Programming LP problems This was at the time when complexity theory became a topic of great interest People started to classify mathematical programming problems as efficiently in polynomial time solvable and as difficult NP hard problems For a while it remained open whether LP was solvable in polynomial time or not The breakthrough resolution of this problem was obtained by Khachijan 1989

Mathematical Programming S. M. Sinha, 2005-01-01 Mathematical Programming a branch of Operations Research is perhaps the most efficient technique in making optimal decisions It has a very wide application in the analysis of management problems in business and industry in economic studies in military problems and in many other fields of our present day activities In this keen competitive world the problems are getting more and more complicated and efforts are being made to deal with these challenging problems This book presents from the origin to the recent developments in mathematical programming The book has wide coverage and is self contained It is suitable both as a text and as a reference A wide ranging all encompassing overview of mathematical programming from its origins to recent developments A result of over thirty years of teaching experience in this field A self contained guide suitable both as a text and as a reference

Computational Mathematical Programming Klaus Schittkowski, 2013-06-29 This book contains the written versions of main lectures presented at the Advanced Study Institute ASI on Computational Mathematical Programming which was held in Bad Windsheim Germany F R from July 23 to August 2 1984 under the sponsorship of NATO The ASI was organized by the Committee on Algorithms COAL of the Mathematical Programming Society Co directors were Karla Hoffmann National Bureau of Standards Washington U S A and Jan Teigen Rabobank Nederland Zeist The Netherlands Ninety participants coming from about 20 different countries attended the ASI and contributed their efforts to achieve a

highly interesting and stimulating meeting Since 1947 when the first linear programming technique was developed the importance of optimization models and their mathematical solution methods has steadily increased and now plays a leading role in applied research areas The basic idea of optimization theory is to minimize or maximize a function of several variables subject to certain restrictions This general mathematical concept covers a broad class of possible practical applications arising in mechanical electrical or chemical engineering physics economics medicine biology etc There are both industrial applications e g design of mechanical structures production plans and applications in the natural engineering and social sciences e g chemical equilibrium problems chromatography problems

Evaluating Mathematical Programming

Techniques J. M. Mulvey, 2012-12-06 *Progress in Mathematical Programming* Nimrod Megiddo, 2012-12-06 The starting point of this volume was a conference entitled Progress in Mathematical Programming held at the Asilomar Conference Center in Pacific Grove California March 14 1987 The main topic of the conference was developments in the theory and practice of linear programming since Karmarkar's algorithm There were thirty presentations and approximately fifty people attended Presentations included new algorithms new analyses of algorithms reports on computational experience and some other topics related to the practice of mathematical programming Interestingly most of the progress reported at the conference was on the theoretical side Several new polynomial algorithms for linear programming were presented Barnes Chopra Jensen Goldfarb Mehrotra Gonzaga Kojima Mizuno Yoshise Renegar Todd Vaidya and Ye Other algorithms presented were by Betke Gritzmann Blum Gill Murray Saunders Wright Nazareth Vial and Zikan Cottle Efforts in the theoretical analysis of algorithms were also reported Anstreicher Bayer Lagarias Imai Lagarias Megiddo Shub Lagarias Smale and Vanderbei Computational experiences were reported by Lustig Tomlin Todd Tone Ye and Zikan Cottle Of special interest although not in the main direction discussed at the conference was the report by Rinaldi on the practical solution of some large traveling salesman problems At the time of the conference it was still not clear whether the new algorithms developed since Karmarkar's algorithm would replace the simplex method in practice Alan Hoffman presented results on conditions under which linear programming problems can be solved by greedy algorithms

Introduction to Mathematical Programming N. K. Kwak, Marc J. Schniederjans, 1987 This text presents current and classical mathematical programming techniques at an introductory level It provides case problems to stimulate interest and is aimed for undergraduate courses in management science operations and decision research and applied mathematics

Modern Mathematical Methods of Optimization Karl-Heinz Elster, 1993-11 Light will be thrown on a variety of problems concerned with the construction and analysis of optimization models equilibrium models of mathematical economy modern numerical optimization methods and software methods of convex programming optimal with respect to complexity polynomial algorithms of linear programming decomposition of optimization systems modern apparatus of nonsmooth optimization models and methods of discrete programming

Programming and Mathematical Method Manfred Broy, 2012-12-06 The Summer School in Marktoberdorf

1990 had as its overall theme the development of programs as an activity that can be carried out based on and supported by a mathematical method. In particular, mathematical methods for the development of programs as parts of distributed systems were included. Mathematical programming methods are a very important topic for which a lot of research in recent years has been carried out. In the Marktoberdorf Summer School, outstanding scientists lectured on mathematical programming methods. The lectures centred around logical and functional calculi for the specification, refinement, verification of programs and program systems. Some extremely remarkable examples were given. Looking at these examples, it becomes clear that proper research and teaching in the area of program methodology should always show its value by being applied at least to small examples or case studies. It is one of the problems of computing science that examples and case studies have to be short and small to be presentable in lectures and papers of moderate size. However, even small examples can tell a lot about the tractability and adequacy of methods, and being able to treat small examples does at least prove that the method can be applied in modest ways. Furthermore, it demonstrates to some extent the notational and calculational overhead of applying formal methods.

Mathematical Programming in Statistics T. S. Arthanari, Dr. Yadolah Dodge, 1981. Linear regression analysis. Generalized inverses in linear statistical models. Theory of testing statistical hypotheses. Sampling Design and analysis of experiment. Cluster analysis.

Mathematical Programming for Operations Researchers and Computer Scientists Holzman, 1981-06-01. This book covers the fundamentals of linear programming, extension of linear programming to discrete optimization methods, multi-objective functions, quadratic programming, geometric programming, and classical calculus methods for solving nonlinear programming problems.

Mathematical Programming Techniques Nirmal Singh Kambo, 1984. Linear and Nonlinear Programming Roger Hartley, 1985. Fuzzy Mathematical Programming Young-Jou Lai, Ching-Lai Hwang, 2012-12-06. In the last 25 years, the fuzzy set theory has been applied in many disciplines such as operations research, management science, control theory, artificial intelligence, expert system, etc. In this volume, methods and applications of fuzzy mathematical programming and possibilistic mathematical programming are first systematically and thoroughly reviewed and classified. This state-of-the-art survey provides readers with a capsule look into the existing methods and their characteristics and applicability to analysis of fuzzy and possibilistic programming problems. To realize practical fuzzy modelling, we present solutions for real-world problems including production, manufacturing, transportation, assignment, game, environmental management, resource allocation, project investment, banking, finance, and agricultural economics. To improve flexibility and robustness of fuzzy mathematical programming techniques, we also present our expert decision-making support system IFLP, which considers and solves all possibilities of a specific domain of fuzzy linear programming problems. Basic fuzzy set theories, membership functions, fuzzy decisions, operators, and fuzzy arithmetic are introduced with simple numerical examples in an easy-to-read and easy-to-follow manner. An updated bibliographical listing of 60 books, monographs, or conference proceedings and about 300 selected papers, reports, or theses is presented in the end of this study.

Theory and Application of Mathematical Programming Gautam Mitra, 1976 What is mathematical programming
Equivalent linear programming problems and the simplex method Some ancillary features of the simplex method The revised
simplex method Computational refinements and extensions within the context of the revised simplex method Duality
properties of linear programs and post optimal analysis Integer and mixed integer linear programs Formulating
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Convex quadratic programming its application and its solution by the use of kuhn tucker theory Linear programming
quadratic programming theory of games and the fundamental problem algebra and combinatorics of pivot theory for such
problems *Optimization Methods and Mathematical Programming Using MATLAB* Scientific Books, 2016-01-08 This book
begins by introducing the MATLAB environment and the structure of MATLAB programming Below it is developed especially
the Optimization Toolbox that includes algorithms for solving multiobjective problems non linear minimization with boundary
conditions and restrictions minimax optimization semi infinitely constrained minimization and linear and quadratic
programming A wide range of exercises are included illustrating techniques such as linear programming quadratic
programming non linear least squares and the solution of non linear equations These topics are augmented with examples
that put into practice the most widely used optimization methods

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