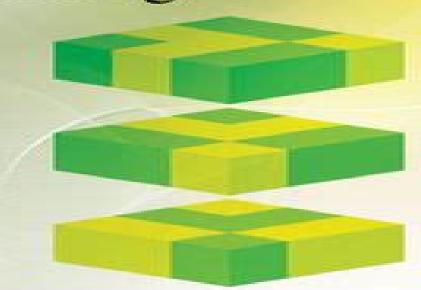
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# Model Building in Mathematical Programming

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Michael Carter, Camille C. Price, Ghaith Rabadi

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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 christollography problems

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Algebraic Modeling Systems Josef Kallrath, 2012-02-16 This book Algebraic Modeling Systems Modeling and Solving Real World Optimization Problems deals with the aspects of modeling and solving real world optimization problems in a unique combination It treats systematically the major algebraic modeling languages AMLs and modeling systems AMLs used to solve mathematical optimization problems AMLs helped significantly to increase the usage of mathematical optimization in industry Therefore it is logical consequence that the GOR Gesellschaft fr Operations Research Working Group Mathematical Optimization in Real Life had a second meeting devoted to AMLs which after 7 years followed the original 71st Meeting of the GOR Gesellschaft fr Operations Research Working Group Mathematical Optimization in Real Life which was held under the title Modeling Languages in Mathematical Optimization during April 23 25 2003 in the German Physics Society Conference Building in Bad Honnef Germany While the first meeting resulted in the book Modeling Languages in Mathematical Optimization this book is an offspring of the 86th Meeting of the GOR working group which was again held in Bad Honnef under the title Modeling Languages in Mathematical Optimization Introduction to Linear Optimization and Extensions with MATLAB Roy H. Kwon, 2013-09-05 Filling the need for an introductory book on linear programming that discusses the important ways to mitigate parameter uncertainty Introduction to Linear Optimization and Extensions with MATLAB provides a concrete and intuitive yet rigorous introduction to modern linear optimization In addition to fundamental topics the book discusses current l A Reformulation-Linearization Technique for Solving Discrete and Continuous Nonconvex Problems Hanif D. Sherali, W. P. Adams, 2013-04-17 This book deals with the theory and applications of the Reformulation Linearization Convexification Technique RL T for solving nonconvex optimization problems A unified treatment of discrete and continuous nonconvex programming problems is presented using this approach In essence the bridge between these two types of nonconvexities is made via a polynomial representation of discrete constraints For example the binariness on a 0.1 variable x can be equivalently J expressed as the polynomial constraint x 1 x 0. The motivation for this book is J J the role of tight linear convex programming representations or relaxations in solving such discrete and continuous nonconvex programming problems The principal thrust is to commence with a model that affords a useful representation and structure and then to further strengthen this representation through automatic reformulation and constraint generation techniques As mentioned above the focal point of this book is the development and application of RL T for use as an automatic reformulation procedure and also to generate strong valid inequalities. The RLT operates in two

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