Postoptimal Analyses, Parametric Programming and Related Topics

Gal, Tomas

Postoptimal Analyses Parametric Programming And Related Topics

Jürgen Guddat,Hubertus Th. Jongen,Bernd Kummer,František Nožička

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Postoptimal Analyses, Parametric Programming, and Related Topics Tomas Gal,2010-09-03 No detailed description available for Postoptimal Analyses Parametric Programming and Related Topics   Advances in Sensitivity Analysis and Parametric Programming Tomas Gal,H.J. Greenberg,2012-12-06 The standard view of Operations Research Management Science OR MS dichotomizes the field into deterministic and probabilistic nondeterministic stochastic subfields This division can be seen by reading the contents page of just about any OR MS textbook The mathematical models that help to define OR MS are usually presented in terms of one subfield or the other This separation comes about somewhat artificially academic courses are conveniently subdivided with respect to prerequisites an initial overview of OR MS can be presented without requiring knowledge of probability and statistics text books are conveniently divided into two related semester courses with deterministic models coming first academics tend to specialize in one subfield or the other and practitioners also tend to be expert in a single subfield But no matter who is involved in an OR MS modeling situation deterministic or probabilistic academic or practitioner it is clear that a proper and correct treatment of any problem situation is accomplished only when the analysis cuts across this dichotomy   **Parametric Optimization and Related Topics** Jürgen Guddat,Hubertus Th. Jongen,Bernd Kummer,František Nožička,1987-12-31 No detailed description available for Parametric Optimization and Related Topics   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   *Post-Optimal Analysis in Linear Semi-Infinite Optimization* Miguel A. Goberna,Marco A. López,2014-01-06 Post Optimal Analysis in Linear Semi Infinite Optimization examines the following topics in regards to linear semi infinite optimization modeling uncertainty qualitative stability analysis quantitative stability analysis and sensitivity analysis Linear semi infinite optimization LSIO deals with linear optimization problems where the dimension of the decision space or the number of constraints is infinite The authors compare the post optimal analysis with alternative approaches to uncertain LSIO problems and provide readers with criteria to choose the best way to model a given uncertain LSIO problem depending on the nature and quality of the data along with the available software This work also contains open problems which readers will find intriguing a challenging Post Optimal Analysis in Linear Semi Infinite Optimization is aimed toward researchers graduate and post graduate students of mathematics interested in optimization parametric optimization and related topics   *Encyclopedia of Operations Research and Management Science* Saul I. Gass,Carl M. Harris,2012-12-06

Operations Research 1934 1941 35 1 143 152 British The goal of the Encyclopedia of Operations Research and Operational Research in World War II 35 3 453 470 Management Science is to provide to decision makers and U S Operations Research in World War II 35 6 910 925 problem solvers in business industry government and and the 1984 article by Harold Lardner that appeared in academia a comprehensive overview of the wide range of Operations Research The Origin of Operational Research ideas methodologies and synergistic forces that combine to 32 2 465 475 form the preeminent decision aiding fields of operations re search and management science OR MS To this end we The Encyclopedia contains no entries that define the fields enlisted a distinguished international group of academics of operations research and management science OR and MS and practitioners to contribute articles on subjects for are often equated to one another If one defines them by the which they are renowned methodologies they employ the equation would probably The editors working with the Encyclopedia s Editorial stand inspection If one defines them by their historical Advisory Board surveyed and divided OR MS into specific developments and the classes of problems they encompass topics that collectively encompass the foundations applica the equation becomes fuzzy The formalism OR grew out of tions and emerging elements of this ever changing field We the operational problems of the British and U s military also wanted to establish the close associations that OR MS efforts in World War II   Linear Programming Saul I. Gass,2003-01-01 Comprehensive well organized volume suitable for undergraduates covers theoretical computational and applied areas in linear programming Expanded updated edition useful both as a text and as a reference book 1995 edition   **Interior Point Techniques in Optimization** B. Jansen,2013-03-14 Operations research and mathematical programming would not be as advanced today without the many advances in interior point methods during the last decade These methods can now solve very efficiently and robustly large scale linear nonlinear and combinatorial optimization problems that arise in various practical applications The main ideas underlying interior point methods have influenced virtually all areas of mathematical programming including analyzing and solving linear and nonlinear programming problems sensitivity analysis complexity analysis the analysis of Newton s method decomposition methods polynomial approximation for combinatorial problems etc This book covers the implications of interior techniques for the entire field of mathematical programming bringing together many results in a uniform and coherent way For the topics mentioned above the book provides theoretical as well as computational results explains the intuition behind the main ideas gives examples as well as proofs and contains an extensive up to date bibliography Audience The book is intended for students researchers and practitioners with a background in operations research mathematics mathematical programming or statistics   **Analytic Perturbation Theory and Its Applications** Konstantin E. Avrachenkov,Jerzy A. Filar,Phil G. Howlett,2013-12-11 Mathematical models are often used to describe complex phenomena such as climate change dynamics stock market fluctuations and the Internet These models typically depend on estimated values of key parameters that determine system behavior Hence it is important to know what happens when these values are changed The study of single

parameter deviations provides a natural starting point for this analysis in many special settings in the sciences engineering and economics The difference between the actual and nominal values of the perturbation parameter is small but unknown and it is important to understand the asymptotic behavior of the system as the perturbation tends to zero This is particularly true in applications with an apparent discontinuity in the limiting behavior the so called singularly perturbed problems Analytic Perturbation Theory and Its Applications includes a comprehensive treatment of analytic perturbations of matrices linear operators and polynomial systems particularly the singular perturbation of inverses and generalized inverses It also offers original applications in Markov chains Markov decision processes optimization and applications to Google PageRank and the Hamiltonian cycle problem as well as input retrieval in linear control systems and a problem section in every chapter to aid in course preparation **Constrained Optimal Control of Linear and Hybrid Systems** Francesco Borrelli,2003-09-04 Many practical control problems are dominated by characteristics such as state input and operational constraints alternations between different operating regimes and the interaction of continuous time and discrete event systems At present no methodology is available to design controllers in a systematic manner for such systems This book introduces a new design theory for controllers for such constrained and switching dynamical systems and leads to algorithms that systematically solve control synthesis problems The first part is a self contained introduction to multiparametric programming which is the main technique used to study and compute state feedback optimal control laws The book s main objective is to derive properties of the state feedback solution as well as to obtain algorithms to compute it efficiently The focus is on constrained linear systems and constrained linear hybrid systems The applicability of the theory is demonstrated through two experimental case studies a mechanical laboratory process and a traction control system developed jointly with the Ford Motor Company in Michigan Predictive Control for Linear and Hybrid Systems Francesco Borrelli,Alberto Bemporad,Manfred Morari,2017-06-22 Model Predictive Control MPC the dominant advanced control approach in industry over the past twenty five years is presented comprehensively in this unique book With a simple unified approach and with attention to real time implementation it covers predictive control theory including the stability feasibility and robustness of MPC controllers The theory of explicit MPC where the nonlinear optimal feedback controller can be calculated efficiently is presented in the context of linear systems with linear constraints switched linear systems and more generally linear hybrid systems Drawing upon years of practical experience and using numerous examples and illustrative applications the authors discuss the techniques required to design predictive control laws including algorithms for polyhedral manipulations mathematical and multiparametric programming and how to validate the theoretical properties and to implement predictive control policies The most important algorithms feature in an accompanying free online MATLAB toolbox which allows easy access to sample solutions Predictive Control for Linear and Hybrid Systems is an ideal reference for graduate postgraduate and advanced control practitioners interested in theory and or implementation aspects of predictive control *Quantile*

Regression Roger Koenker,2005-05-05 Quantile regression is gradually emerging as a unified statistical methodology for estimating models of conditional quantile functions By complementing the exclusive focus of classical least squares regression on the conditional mean quantile regression offers a systematic strategy for examining how covariates influence the location scale and shape of the entire response distribution This monograph is the first comprehensive treatment of the subject encompassing models that are linear and nonlinear parametric and nonparametric The author has devoted more than 25 years of research to this topic The methods in the analysis are illustrated with a variety of applications from economics biology ecology and finance The treatment will find its core audiences in econometrics statistics and applied mathematics in addition to the disciplines cited above   Linear and Integer Optimization Gerard Sierksma,Yori Zwols,2015-05-01 Presenting a strong and clear relationship between theory and practice Linear and Integer Optimization Theory and Practice is divided into two main parts The first covers the theory of linear and integer optimization including both basic and advanced topics Dantzig s simplex algorithm duality sensitivity analysis integer optimization models   **Multi-parametric Optimization and Control** Efstratios N. Pistikopoulos,Nikolaos A. Diangelakis,Richard Oberdieck,2020-11-24 Recent developments in multi parametric optimization and control Multi Parametric Optimization and Control provides comprehensive coverage of recent methodological developments for optimal model based control through parametric optimization It also shares real world research applications to support deeper understanding of the material Researchers and practitioners can use the book as reference It is also suitable as a primary or a supplementary textbook Each chapter looks at the theories related to a topic along with a relevant case study Topic complexity increases gradually as readers progress through the chapters The first part of the book presents an overview of the state of the art multi parametric optimization theory and algorithms in multi parametric programming The second examines the connection between multi parametric programming and model predictive control from the linear quadratic regulator over hybrid systems to periodic systems and robust control The third part of the book addresses multi parametric optimization in process systems engineering A step by step procedure is introduced for embedding the programming within the system engineering which leads the reader into the topic of the PAROC framework and software platform PAROC is an integrated framework and platform for the optimization and advanced model based control of process systems Uses case studies to illustrate real world applications for a better understanding of the concepts presented Covers the fundamentals of optimization and model predictive control Provides information on key topics such as the basic sensitivity theorem linear programming quadratic programming mixed integer linear programming optimal control of continuous systems and multi parametric optimal control An appendix summarizes the history of multi parametric optimization algorithms It also covers the use of the parametric optimization toolbox POP which is comprehensive software for efficiently solving multi parametric programming problems   Multiple Criteria and Multiple Constraint Levels Linear Programming Shi Yong,Peng Yi,2001 This book introduces multiple criteria and multiple constraint

levels linear programming MC2LP which is an extension of linear programming LP and multiple criteria linear programming MCLP In the last decade the author and a group of researchers from the USA China Korea Germany and Hungary have been working on the theory and applications of MC2LP problems This volume integrates their main research results ranging from theoretical bases to broad areas of real world applications The theoretical bases include the formulation of MC2LP integer MC2LP and MC2 transportation model fuzzy MC2LP and fuzzy duality of MC2LP optimal system designs and contingency plans MC2 decision support system and MC2 computer software development The application areas are accounting management information systems production planning and telecommunications management The book serves as a seminar text for both undergraduates and graduates who have a linear algebra or equivalent background For practitioners it will help in handling LP type problems in multiple decision making environment **Operations Research** Günter Fandel,Hermann Gehring,2012-12-06 Tomas Gal zum 65 Geburtstag **Hybrid Systems: Computation and Control** Claire J. Tomlin,Mark R. Greenstreet,2003-07-31 This book constitutes the refereed proceedings of the 5th International Workshop on Hybrid Systems Computation and Control HSCC 2002 held in Stanford California USA in March 2002 The 33 revised full papers presented were carefully reviewed and selected from 73 submissions All current issues in hybrid systems are addressed including formal models and methods and computational representations algorithms and heuristics computational tools and innovative applications *Advances in Soft Computing - AFSS 2002* Nikhil R. Pal,Michio Sugeno,2002-01-23 It is our great pleasure to welcome you all to the 2002 AFSS International Conference on Fuzzy Systems AFSS 2002 to be held in Calcutta the great City of Joy AFSS 2002 is the fth conference in the series initiated by the Asian Fuzzy Systems Society AFSS AFSS 2002 is jointly being organized by theIndianStatisticalInstitute ISI andJadavpurUniversity JU Likeprevious conferencesinthisseries wearesure AFSS2002willprovideaforumforfruitful interaction and exchange of ideas between the participants from all over the globe The present conference covers all major facets of soft computing such as fuzzy logic neural networks genetic algorithms including both theories and applications Wehopethismeetingwillbeenjoyableacademicallyandotherwise We are thankful to the members of the International Program Committee and the Area Chairs for extending their support in various forms to make a strong technical program Each submitted paper was reviewed by at least three referees and in some cases the revised versions were again checked by the ref ees As a result of this tough screening process we could select only about 50% of the submitted papers We again express our sincere thanks to all referees for doing a great job We are happy to note that 19 di erent countries from all over the globe are represented by the authors thereby making it a truly inter tional conference We are proud to have a list of distinguished speakers including Profs Z Pawlak J Bezdek D Dubois and T Yamakawa Aggregation in Large-Scale Optimization I. Litvinchev,Vladimir Tsurkov,2003-09-30 When analyzing systems with a large number of parameters the dimen sion of the original system may present insurmountable difficulties for the analysis It may then be convenient to reformulate the original

system in terms of substantially fewer aggregated variables or macrovariables In other words an original system with an n dimensional vector of states is reformulated as a system with a vector of dimension much less than n The aggregated variables are either readily defined and processed or the aggregated system may be considered as an approximate model for the orig inal system In the latter case the operation of the original system can be exhaustively analyzed within the framework of the aggregated model and one faces the problems of defining the rules for introducing macrovariables specifying loss of information and accuracy recovering original variables from aggregates etc We consider also in detail the so called iterative aggregation approach It constructs an iterative process at every step of which a macroproblem is solved that is simpler than the original problem because of its lower dimension Aggregation weights are then updated and the procedure passes to the next step Macrovariables are commonly used in coordinating problems of hierarchical optimization   Optimization and Logistics Challenges in the Enterprise Wanpracha Chaovalitwongse,Kevin C. Furman,Panos M. Pardalos,2009-06-17 In a world with highly competitive markets and economic instability due to capitalization industrial competition has increasingly intensified In order for many industries to survive and succeed they need to develop highly effective coordination between supply chain partners dynamic collaborative and strategic alliance relationships and efficient logistics and supply chain network designs Consequently in the past decade there has been an explosion of interest among academic researchers and industrial practitioners in innovative supply chain and logistics models algorithms and coordination policies Mathematically distinct from classical supply chain management this emerging research area has been proven to be useful and applicable to a wide variety of industries This book brings together recent advances in supply chain and logistics research and computational optimization that apply to a collaborative environment in the enterprise

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