

Mathematical Programming And Electrical Networks

Saul I. Gass, Carl M. Harris



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and monotropic optimization by one of the world's most renowned applied mathematicians. This classic textbook covers extensively the duality theory and the algorithms of linear and nonlinear network optimization and their significant extensions to monotropic programming separable convex constrained optimization problems including linear programs. It complements our other book on the subject of network optimization: *Network Optimization: Continuous and Discrete Models* (Athena Scientific, 1998). Monotropic programming problems are characterized by a rich interplay between combinatorial structure and convexity properties. Rockafellar develops for the first time algorithms and a remarkably complete duality theory for these problems. Among its special features, the book: a) Treats in depth the duality theory for linear and nonlinear network optimization; b) Uses a rigorous step-by-step approach to develop the principal network optimization algorithms; c) Covers the main algorithms for specialized network problems such as max flow, feasibility, assignment, and shortest path; d) Develops in detail the theory of monotropic programming based on the author's highly acclaimed research; e) Contains many examples, illustrations, and exercises; f) Contains much new material not found in any other textbook.

Network Optimization Problems: Algorithms, Applications And Complexity (Ding-zhu Du, Panos M. Pardalos, 1993-04-27). In the past few decades, there has been a large amount of work on algorithms for linear network flow problems, special classes of network problems such as assignment problems, linear and quadratic Steiner tree problem, topology network design, and nonconvex cost network flow problems. Network optimization problems find numerous applications in transportation, communication network design, production and inventory planning, facilities location and allocation, and in VLSI design. The purpose of this book is to cover a spectrum of recent developments in network optimization problems from linear networks to general nonconvex network flow problems.

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 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 research 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

Matroid Theory and its Applications in Electric Network Theory and in Statics Andras Recski,2013-06-29 I The topics of this book The concept of a matroid has been known for more than five decades Whitney 1935 introduced it as a common generalization of graphs and matrices In the last two decades it has become clear how important the concept is for the following reasons 1 Combinatorics or discrete mathematics was considered by many to be a collection of interesting sometimes deep but mostly unrelated ideas However like other branches of mathematics combinatorics also encompasses some gen eral tools that can be learned and then applied to various problems Matroid theory is one of these tools 2 Within combinatorics the relative importance of algorithms has in creased with the spread of computers Classical analysis did not even consider problems where only a finite number of cases were to be studied Now such problems are not only considered but their complexity is often analyzed in con siderable detail Some questions of this type for example the determination of when the so called greedy algorithm is optimal cannot even be answered without matroidal tools

Combinatorial Geometries Neil White,1987-09-24 This book is a continuation of Theory of Matroids also edited by Neil White and again consists of a series of related surveys that have been contributed by authorities in the area The volume begins with three chapters on coordinatisations followed by one on matching theory The next two deal with transversal and simplicial matroids These are followed by studies of the important matroid invariants The final chapter deals with matroids in combinatorial optimisation a topic of much current interest The whole volume has been carefully edited to ensure a uniform style and notation throughout and to make a work that can be used as a reference or as an introductory textbook for graduate students or non specialists

Optimization Theory with Applications Donald A. Pierre,2012-07-12 Broad spectrum approach to important topic Explores the classic theory of minima and maxima classical calculus of variations simplex technique and linear programming optimality and dynamic programming more 1969 edition

Combinatorial Optimization Eugene Lawler,2012-10-16 Perceptive text examines shortest paths network flows bipartite and nonbipartite matching matroids and the greedy algorithm matroid intersections and the matroid parity problems Suitable for courses in combinatorial computing and concrete computational complexity

Advances in Computers ,1961-01-01 Advances in Computers

Handbook of Portfolio Construction John B. Guerard, Jr.,2009-12-12 Portfolio construction is fundamental to the investment management process In the 1950s Harry Markowitz demonstrated the benefits of efficient diversification by formulating a mathematical program for generating the efficient frontier to summarize optimal trade offs between expected return and risk The Markowitz framework continues to be used as a basis for both practical portfolio construction and emerging research in financial economics Such concepts as the Capital Asset Pricing Model CAPM and the Arbitrage Pricing Theory APT for example provide the foundation for setting benchmarks for predicting returns and risk and for performance measurement This volume showcases original essays by some of today s most prominent academics and

practitioners in the field on the contemporary application of Markowitz techniques Covering a wide spectrum of topics including portfolio selection data mining tests and multi factor risk models the book presents a comprehensive approach to portfolio construction tools models frameworks and analyses with both practical and theoretical implications

Mathematics of the Decision Sciences George Bernard Dantzig,D. Cwinorr, Jr.,1968-12-31

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