MATHEMATICAL PROGRAMMING AND FINANCIAL OBJECTIVES FOR SCHEDULING PROJECTS

Alf Kimms

Mathematical Programming And Financial Objectives For Scheduling Projects

William W. Cooper,Lawrence M. Seiford,Joe Zhu

Mathematical Programming And Financial Objectives For Scheduling Projects:

Mathematical Programming and Financial Objectives for Scheduling Projects Alf Kimms,2012-12-06 Mathematical Programming and Financial Objectives for Scheduling Projects focuses on decision problems where the performance is measured in terms of money As the title suggests special attention is paid to financial objectives and the relationship of financial objectives to project schedules and scheduling In addition how schedules relate to other decisions is treated in detail The book demonstrates that scheduling must be combined with project selection and financing and that scheduling helps to give an answer to the planning issue of the amount of resources required for a project The author makes clear the relevance of scheduling to cutting budget costs The book is divided into six parts The first part gives a brief introduction to project management Part two examines scheduling projects in order to maximize their net present value Part three considers capital rationing Many decisions on selecting or rejecting a project cannot be made in isolation and multiple projects must be taken fully into account Since the requests for capital resources depend on the schedules of the projects scheduling taken on more complexity Part four studies the resource usage of a project in greater detail Part five discusses cases where the processing time of an activity is a decision to be made Part six summarizes the main results that have been accomplished

4th Party Cyber Logistics for Air Cargo Sung-Chi Chu,Lawrence C. Leung,Yer Van Hui,Waiman Cheung,2006-04-11 4th Party Cyber Logistics For Air Cargo is a technical discussion for researchers and practitioners to understand the issues models and future directions of air cargo logistics in the cyber era This book introduces the many aspects of planning and control of air cargo logistics processes in an e Business environment The authors approach this subject matter from the perspective of the logistics service providers There is tremendous potential of achieving industry wide collaboration between agents of the air cargo industry via an e Business community platform At the same time there are many intellectually challenging problems regarding the architecture ownership decision support environment and knowledge management of such an e Business platform The authors provide an evolutionary view to conceptualize the developments of websites where e Commerce activities and e Business activities co exist Four Web eras are detailed providing an impetus for the development of frameworks of an e Business platform for air cargo logistics or e Platform The conceptual framework captures the new elements in cyber logistics and what the framework can do for the industry   Handbook of Markov Decision Processes Eugene A. Feinberg,Adam Shwartz,2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the re spective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts ofSection 1 2 Most chap ters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science 1 1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several

other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studiessequential optimization ofdiscrete time stochastic systems The basic object is a discrete time stochas tic system whose transition mechanism can be controlled over time Each control policy defines the stochastic process and values of objective functions associated with this process The goal is to select a good control policy In real life decisions that humans and computers make on all levels usually have two types ofimpacts i they cost orsavetime money or other resources or they bring revenues as well as ii they have an impact on the future by influencing the dynamics In many situations decisions with the largest immediate profit may not be good in view offuture events MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation *Optimal Inventory Modeling of Systems* Craig C. Sherbrooke,2006-04-11 Most books on inventory theory use the item approach to determine stock levels ignoring the impact of unit cost echelon location and hardware indenture Optimal Inventory Modeling of Systems is the first book to take the system approach to inventory modeling The result has been dramatic reductions in the resources to operate many systems fleets of aircraft ships telecommunications networks electric utilities and the space station Although only four chapters and appendices are totally new in this edition extensive revisions have been made in all chapters adding numerous worked out examples Many new applications have been added including commercial airlines experience gained during Desert Storm and adoption of the Windows interface as a standard for personal computer models **Handbook on Data Envelopment Analysis** William W. Cooper,Lawrence M. Seiford,Joe Zhu,2006-04-11 Data Envelopment Analysis DEA is a relatively new data oriented approach for evaluating the performances of a set of entities called Decision Making Units DMUs which convert multiple inputs into multiple outputs DEA has been used in evaluating the performances of many different kinds of entities engaged in many different kinds of activities in many different contexts It has opened up possibilities for use in cases which have been resistant to other approaches because of the complex and often unknown nature of the relations between the multiple inputs and outputs involved in many of these activities which are often reported in non commeasurable units DEA has also been used to supply new insights into activities and entities that have previously been evaluated by othermethods This handbook is intended to represent a milestone in the progression of DEA Written by experts who are often major contributors to the topics to be covered it includes a comprehensive review and discussion of basic DEA models extensions to the basic DEA methods and a collection of DEA applications in the areas of banking education sports retail health care and a review of current DEA software technology This handbook s chapters are organized into three categories i basic DEA models concepts and their extensions ii DEA applications and iii xii Preface DEA software packages The first category consists of eleven chapters *Handbook of Quantitative Supply Chain Analysis* David Simchi-Levi,S. David Wu,Zuo-Jun (Max) Shen,2004-05-31 The Handbook is a comprehensive research reference that is essential for anyone interested in conducting research in supply chain Unique features include A focus on the intersection of

quantitative supply chain analysis and E Business Unlike other edited volumes in the supply chain area this is a handbook rather than a collection of research papers Each chapter was written by one or more leading researchers in the area These authors were invited on the basis of their scholarly expertise and unique insights in a particular sub area As much attention is given to looking back as to looking forward Most chapters discuss at length future research needs and research directions from both theoretical and practical perspectives Most chapters describe in detail the quantitative models used for analysis and the theoretical underpinnings many examples and case studies are provided to demonstrate how the models and the theoretical insights are relevant to real situations Coverage of most state of the art business practices in supply chain management   **An Annotated Timeline of Operations Research** Saul I. Gass,Arjang A. Assad,2005 Arising from the urgent operational issues of World War II the philosophy and methodology of Operations Research OR has permeated the resolution of decision problems in business industry and government This work recounts the evolution of OR as the science of decision making It chronicles the history of OR in the form of expository entries   *Modeling Uncertainty* Moshe Dror,Pierre Lécuyer,Pierre L'Ecuyer,Ferenc Szidarovszky,2002-01-31 Writing in honour of Sid Yakowitz 50 internationally known scholars have collectively contributed 30 papers on modelling uncertainty to this volume These include papers with a theoretical emphasis and others that focus on applications   *The Theory and Practice of Revenue Management* Kalyan T. Talluri,Garrett J. van Ryzin,2005-03-10 Revenue management RM has emerged as one of the most important new business practices in recent times This book is the first comprehensive reference book to be published in the field of RM It unifies the field drawing from industry sources as well as relevant research from disparate disciplines as well as documenting industry practices and implementation details Successful hardcover version published in April 2004   **Traffic Theory** Denos C. Gazis,2006-04-11 Everything should be made as simple as possible but not simpler Albert Einstein Traffic Theory like all other sciences aims at understanding and improving a physical phenomenon The phenomenon addressed by Traffic Theory is of course automobile traffic and the problems associated with it such as traffic congestion But what causes congestion Some time in the 1970s Doxiades coined the term oikomenopolis and oikistics to describe the world as man s living space In Doxiades terms persons are associated with a living space around them which describes the range that they can cover through personal presence In the days of old when the movement of people was limited to walking an individual oikomenopolis did not intersect many others The automobile changed all that The term range of good was also coined to describe the maximal distance a person can and is willing to go in order to do something useful or buy something Traffic congestion is caused by the intersection of a multitude of such ranges of good of many people exercising their range utilisation at the same time Urban structures containing desirable structures contribute to this intersection of ranges of good xii Preface In a biblical mood I opened a 1970 paper entitled Traffic Control From Hand Signals to Computers with the sentence In the beginning there was the Ford   *Potential Function Methods for Approximately Solving Linear Programming*

Problems: Theory and Practice Daniel Bienstock,2002-08-31 Potential Function Methods For Approximately Solving Linear Programming Problems breaks new ground in linear programming theory The book draws on the research developments in three broad areas linear and integer programming numerical analysis and the computational architectures which enable speedy high level algorithm design During the last ten years a new body of research within the field of optimization research has emerged which seeks to develop good approximation algorithms for classes of linear programming problems This work both has roots in fundamental areas of mathematical programming and is also framed in the context of the modern theory of algorithms The result of this work in which Daniel Bienstock has been very much involved has been a family of algorithms with solid theoretical foundations and with growing experimental success This book will examine these algorithms starting with some of the very earliest examples and through the latest theoretical and computational developments **Uncertainty in the Electric Power Industry** Christoph Weber,2005 Around the world liberalization and privatization in the electricity industry have lead to increased competition among utilities At the same time utilities are now exposed more than ever to risk and uncertainties which they cannot pass on to their customers through price increases as in a regulated environment Especially electricity generating companies have to face volatile wholesale prices fuel price uncertainty limited long term hedging possibilities and huge to a large extent sunk investments In this context Uncertainty in the Electric Power Industry Methods and Models for Decision Support aims at an integrative view on the decision problems that power companies have to tackle It systematically examines the uncertainties power companies are facing and develops models to describe them including an innovative approach combining fundamental and finance models for price modeling The optimization of generation and trading portfolios under uncertainty is discussed with particular focus on CHP and is linked to risk management Here the concept of integral earnings at risk is developed to provide a theoretically sound combination of value at risk and profit at risk approaches adapted to real market structures and market liquidity Also methods for supporting long term investment decisions are presented technology assessment based on experience curves and operation simulation for fuel cells and a real options approach with endogenous electricity prices **Nested Partitions Method, Theory and Applications** Leyuan Shi,Sigurdur Ólafsson,2008-10-30 Thesubjectofthisbookisthenested partitions method NP arelativelynew optimization method that has been found to be very e ective solving discrete optimization problems Such discrete problems are common in many practical applications and the NP method is thus useful in diverse application areas It can be applied to both operational and planning problems and has been demonstrated to e ectively solve complex problems in both manufacturing and service industries To illustrate its broad applicability and e ectiveness in this book we will show how the NP method has been successful in solving complex problems in planning and scheduling logistics and transportation supply chain design data mining and health care All of these diverse app cationshaveonecharacteristicincommon theyallleadtocomplexlarge scale discreteoptimizationproblemsthatareintractableusingtraditionaloptimi tion methods 1 1

Large Scale Optimization IndevelopingtheNPmethodwewillconsideroptimization problemsthatcan be stated mathematically in the following generic form minf x 1 1 x X where the solution space or feasible region X is either a discrete or bounded set of feasible solutions We denote a solution to this problem x and the objective function value f f x   Recent Advances in Computational Optimization Stefka Fidanova,2013-04-10 Optimization is part of our everyday life We try to organize our work in a better way and optimization occurs in minimizing time and cost or the maximization of the profit quality and efficiency Also many real world problems arising in engineering economics medicine and other domains can be formulated as optimization tasks This volume is a comprehensive collection of extended contributions from the Workshop on Computational Optimization This book presents recent advances in computational optimization The volume includes important real world problems like parameter settings for con trolling processes in bioreactor robot skin wiring strip packing project scheduling tuning of PID controller and so on Some of them can be solved by applying traditional numerical methods but others need a huge amount of computational resources For them it is shown that is appropriate to develop algorithms based on metaheuristic methods like evolutionary computation ant colony optimization constrain programming etc   Dynamic Portfolio Strategies: quantitative methods and empirical rules for incomplete information Nikolai Dokuchaev,2012-12-06 Dynamic Portfolio Strategies Quantitative Methods and Empirical Rules for Incomplete Information investigates optimal investment problems for stochastic financial market models It is addressed to academics and students who are interested in the mathematics of finance stochastic processes and optimal control and also to practitioners in risk management and quantitative analysis who are interested in new strategies and methods of stochastic analysis While there are many works devoted to the solution of optimal investment problems for various models the focus of this book is on analytical strategies based on technical analysis which are model free The technical analysis of these strategies has a number of characteristics Two of the more important characteristics are 1 they require only historical data and 2 typically they are more widely used by traders than analysis based on stochastic models Hence it is the objective of this book to reduce the gap between model free strategies and strategies that are optimal for stochastic models We hope that researchers students and practitioners will be interested in some of the new empirically based methods of technical analysis strategies suggested in this book and evaluated via stochastic market models   **Risk Analysis Foundations, Models, and Methods** Louis Anthony Cox Jr.,2012-12-06 Risk Analysis Foundations Models and Methods fully addresses the questions of What is health risk analysis and How can its potentialities be developed to be most valuable to public health decision makers and other health risk managers Risk analysis provides methods and principles for answering these questions It is divided into methods for assessing communicating and managing health risks Risk assessment quantitatively estimates the health risks to individuals and to groups from hazardous exposures and from the decisions or activities that create them It applies specialized models and methods to quantify likely exposures and their resulting health risks Its goal is to produce information to improve

decisions It does this by relating alternative decisions to their probable consequences and by identifying those decisions that make preferred outcomes more likely Health risk assessment draws on explicit engineering biomathematical and statistical consequence models to describe or simulate the causal relations between actions and their probable effects on health Risk communication characterizes and presents information about health risks and uncertainties to decision makers and stakeholders Risk management applies principles for choosing among alternative decision alternatives or actions that affect exposure health risks or their consequences   Models & Methods for Project Selection Samuel B. Graves,Jeffrey L. Ringuest,2012-12-06 Models Methods for Project Selection systematically examines in this book treatment the latest work in the field of project selection modeling The models presented are drawn from mathematical programming decision theory and finance These models are examined in two categorical streams the management science stream and the financial model stream The book describes the assumptions and limitations of each model and provides appropriate solution methodologies Its organization follows three main themes Criteria for Choice Chapters 1 3 investigate the effect of the choice of optimization criteria on the results of the portfolio optimization problem Risk and Uncertainty Chapters 4 7 deal with uncertainty in the project selection problem Non Linearity and Interdependence These chapters deal with problems of non linearity and interdependence as they arise in the project selection problem Chapters 8 9 and 10 present solution methodologies which can be used to solve these most general project selection models   **Evolutionary Optimization** Ruhul Sarker,Masoud Mohammadian,Xin Yao,2006-04-11 Evolutionary computation techniques have attracted increasing att tions in recent years for solving complex optimization problems They are more robust than traditional methods based on formal logics or mathematical programming for many real world OR MS problems E lutionary computation techniques can deal with complex optimization problems better than traditional optimization techniques However most papers on the application of evolutionary computation techniques to Operations Research Management Science OR MS problems have scattered around in different journals and conference proceedings They also tend to focus on a very special and narrow topic It is the right time that an archival book series publishes a special volume which cludes critical reviews of the state of art of those evolutionary com tation techniques which have been found particularly useful for OR MS problems and a collection of papers which represent the latest devel ment in tackling various OR MS problems by evolutionary computation techniques This special volume of the book series on Evolutionary timization aims at filling in this gap in the current literature The special volume consists of invited papers written by leading searchers in the field All papers were peer reviewed by at least two recognised reviewers The book covers the foundation as well as the practical side of evolutionary optimization

Linear and Nonlinear Programming David G. Luenberger,Yinyu Ye,2008-07-07 This third edition of the classic textbook in Optimization has been fully revised and updated It comprehensively covers modern theoretical insights in this crucial computing area and will be required reading for analysts and operations researchers in a variety of fields The book

connects the purely analytical character of an optimization problem and the behavior of algorithms used to solve it Now the third edition has been completely updated with recent Optimization Methods The book also has a new co author Yinyu Ye of California s Stanford University who has written lots of extra material including some on Interior Point Methods

Handbook on Project Management and Scheduling Vol.1 Christoph Schwindt,Jürgen Zimmermann,2015-01-13 Due to the increasing importance of product differentiation and collapsing product life cycles a growing number of value adding activities in the industry and service sector are organized in projects Projects come in many forms often taking considerable time and consuming a large amount of resources The management and scheduling of projects represents a challenging task and project performance may have a considerable impact on an organization s competitiveness This handbook presents state of the art approaches to project management and scheduling More than sixty contributions written by leading experts in the field provide an authoritative survey of recent developments The book serves as a comprehensive reference both for researchers and project management professionals The handbook consists of two volumes Volume 1 is devoted to single modal and multi modal project scheduling Volume 2 presents multi project problems project scheduling under uncertainty and vagueness managerial approaches and a separate part on applications case studies and information systems

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