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Stochastic Programming Methods and Technical Applications



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Stochastic Programming Methods And Technical Applications

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Online Optimization of Large Scale Systems Martin Grötschel, Sven O. Krumke, Joerg Rambau, 2013-03-14 In its thousands of years of history, mathematics has made an extraordinary career. It started from rules for bookkeeping and computation of areas to become the language of science. Its potential for decision support was fully recognized in the twentieth century, only vitally aided by the evolution of computing and communication technology. Mathematical optimization, in particular, has developed into a powerful machinery to help planners. Whether costs are to be reduced, profits to be maximized, or scarce resources to be used wisely, optimization methods are available to guide decision making. Optimization is particularly strong if precise models of real phenomena and data of high quality are at hand, often yielding reliable automated control and decision procedures. But what if the models are soft and not all data are around? Can mathematics help as well? This book addresses such issues, e.g. problems of the following type: An elevator cannot know all transportation requests in advance. In which order should it serve the passengers? Wing

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