

Kurt Marti Peter Kall (Eds.)

**Stochastic
Programming Methods
and Technical Applications**



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Stochastic Programming Methods And Technical Applications

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Rebennack, Mario V. F. Pereira, Niko A.
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Stochastic Programming Methods and Technical Applications Kurt Marti, Peter Kall, 2012-05-29 Optimization problems arising in practice usually contain several random parameters. Hence in order to obtain optimal solutions being robust with respect to random parameter variations the mostly available statistical information about the random parameters should be considered already at the planning phase. The original problem with random parameters must be replaced by an appropriate deterministic substitute problem and efficient numerical solution or approximation techniques have to be developed for those problems. This proceedings volume contains a selection of papers on modelling techniques, approximation methods, numerical solution procedures for stochastic optimization problems and applications to the reliability based optimization of concrete technical or economic systems.

Stochastic Optimization Kurt Marti, 2012-12-06 This volume includes a selection of refereed papers presented at the GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed Forces University Munich May 29-31 1990. The objective of this meeting was to bring together scientists from Stochastic Programming and from those Engineering areas where Mathematical Programming models are common tools as e.g. Optimal Structural Design, Power Dispatch, Acid Rain Management, etc. The first theoretical part includes the papers by S. D. Flam, H. Niederreiter, E. Poechinger and R. Schultz. The second part on methods and applications contains the articles by N. Baba, N. Grwe and W. Roemisch, J. Mayer, E. A. Mc Bean and A. Vasarhelyi.

Stochastic Programming RUSZCZYNISKI, Alexander Shapiro, 2003-10-09 Brings together leading in the most important sub fields of stochastic programming to present a rigorous overview of basic models, methods and applications of stochastic programming. The text is intended for researchers, students, engineers and economists who encounter in their work optimization problems involving uncertainty.

Stochastic Programming Kurt Marti, Peter Kall, 1995-04-06 Proceedings of the 2nd GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed Forces University Munich Neubiberg, M^{unich}chen, Germany June 15-17 1993

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

profiles of aircrafts influence the fuel consumption Is it possible to continuously adapt the shape of a wing during the flight under rapidly changing conditions Robots are designed to accomplish specific tasks as efficiently as possible But what if a robot navigates in an unknown environment Energy demand changes quickly and is not easily predictable over time Some types of power plants can only react slowly

Decision Making Under Uncertainty Claude Greengard, Andrzej

Ruszczynski, 2012-12-06 In the ideal world major decisions would be made based on complete and reliable information available to the decision maker We live in a world of uncertainties and decisions must be made from information which may be incomplete and may contain uncertainty The key mathematical question addressed in this volume is how to make decision in the presence of quantifiable uncertainty The volume contains articles on model problems of decision making process in the energy and power industry when the available information is noisy and or incomplete The major tools used in studying these problems are mathematical modeling and optimization techniques especially stochastic optimization These articles are meant to provide an insight into this rapidly developing field which lies in the intersection of applied statistics probability operations research and economic theory It is hoped that the present volume will provide entry to newcomers into the field and stimulation for further research

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Kall, 1998-03-18 Optimization problems arising in practice usually contain several random parameters Hence in order to obtain optimal solutions being robust with respect to random parameter variations the mostly available statistical information about the random parameters should be considered already at the planning phase The original problem with random parameters must be replaced by an appropriate deterministic substitute problem and efficient numerical solution or approximation techniques have to be developed for those problems This proceedings volume contains a selection of papers on modelling techniques approximation methods numerical solution procedures for stochastic optimization problems and applications to the reliability based optimization of concrete technical or economic systems

Physical Processes in Astrophysics Ian W. Roxburgh, Jean-Louis Masnou, 1995-09-18 This volume in honour of Evry Schatzman contains in depth reviews on central topics of modern astrophysics such as stellar physics covering stellar evolution solar neutrinos stellar rotation and spin down convection transport processes neutron stars white dwarfs and novae All the talks were given by leading experts who had time both to develop the basics of their subject and to cover recent work The volume is meant for both graduate students and researchers

Probabilistic Constrained Optimization Stanislav Uryasev, 2000-11-30

Probabilistic and percentile quantile functions play an important role in several applications such as finance Value at Risk nuclear safety and the environment Recently significant advances have been made in sensitivity analysis and optimization of probabilistic functions which is the basis for construction of new efficient approaches This book presents the state of the art in the theory of optimization of probabilistic functions and several engineering and finance applications including material flow systems production planning Value at Risk asset and liability management and optimal trading strategies for financial

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engineering **Applications of Stochastic Programming** Stein W. Wallace,William T. Ziemba,2005-01-01 Consisting of two parts this book presents papers describing publicly available stochastic programming systems that are operational It presents a diverse collection of application papers in areas such as production supply chain and scheduling gaming environmental and pollution control financial modeling telecommunications and electricity **Stochastic Optimization** Kurt Marti,1992 This volume includes a selection of refereed papers presented at the GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed Forces University Munich May 29 31 1990 The objective of this meeting was to bring together scientists from Stochastic Programming and from those Engineering areas where Mathematical Programming models are common tools as e g Optimal Structural Design Power Dispatch Acid Rain Management etc The first theoretical part includes the papers by S D Flam H Niederreiter E Pl chinger and R Schultz The second part on methods and applications contains the articles by N Baba N Gr we and W R misch J Mayer E A Mc Bean and A Vasarhelyi **3rd. International Conference on Approximation and Optimization in the Caribbean** **[sic]** Bernd Bank,1999 **Mathematical Reviews** ,2005 Rundbrief der Gesellschaft fur Angewandte Mathematik und Mechanik Gesellschaft für Angewandte Mathematik und Mechanik,2000 **Proceedings of the Conference on Probability Theory** ,1977 **SELECTED MATHEMATICA TOOLS FOR MATHEMATICAL PROGRAMMING** Derek Holmes,1993

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