

ENTROPY OPTIMIZATION AND MATHEMATICAL PROGRAMMING

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Entropy Optimization And Mathematical Programming

Rembert Reemtsen, Jan-J. Rückmann



Entropy Optimization And Mathematical Programming:

Entropy Optimization and Mathematical Programming Shu-Cherng Fang,J.R. Rajasekera,H.S.J. Tsao,2012-12-06 Entropy optimization is a useful combination of classical engineering theory entropy with mathematical optimization The resulting entropy optimization models have proved their usefulness with successful applications in areas such as image reconstruction pattern recognition statistical inference queuing theory spectral analysis statistical mechanics transportation planning urban and regional planning input output analysis portfolio investment information analysis and linear and nonlinear programming While entropy optimization has been used in different fields a good number of applicable solution methods have been loosely constructed without sufficient mathematical treatment A systematic presentation with proper mathematical treatment of this material is needed by practitioners and researchers alike in all application areas The purpose of this book is to meet this need Entropy Optimization and Mathematical Programming offers perspectives that meet the needs of diverse user communities so that the users can apply entropy optimization techniques with complete comfort and ease With this consideration the authors focus on the entropy optimization problems in finite dimensional Euclidean space such that only some basic familiarity with optimization is required of the reader

Entropy Optimization and Mathematical Programming H.-S. J. Tsao,J. R. Rajasekera,1997

Credibilistic Programming Xiang Li,2013-03-29 It provides fuzzy programming approach to solve real life decision problems in fuzzy environment Within the framework of credibility theory it provides a self contained comprehensive and up to date presentation of fuzzy programming models algorithms and applications in portfolio analysis

Semi-Infinite Programming Rembert Reemtsen,Jan-J. Rückmann,2013-03-14 Semi infinite programming briefly SIP is an exciting part of mathematical programming SIP problems include finitely many variables and in contrast to finite optimization problems infinitely many inequality constraints Problems of this type naturally arise in approximation theory optimal control and at numerous engineering applications where the model contains at least one inequality constraint for each value of a parameter and the parameter representing time space frequency etc varies in a given domain The treatment of such problems requires particular theoretical and numerical techniques The theory in SIP as well as the number of numerical SIP methods and applications have expanded very fast during the last years Therefore the main goal of this monograph is to provide a collection of tutorial and survey type articles which represent a substantial part of the contemporary body of knowledge in SIP We are glad that leading researchers have contributed to this volume and that their articles are covering a wide range of important topics in this subject It is our hope that both experienced students and scientists will be well advised to consult this volume We got the idea for this volume when we were organizing the semi infinite programming workshop which was held in Cottbus Germany in September 1996

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 **Project Scheduling** Erik Leuven Demeulemeester, Willy S. Herroelen, 2006-04-11 Our objectives in writing Project Scheduling A Research Handbook are threefold 1 Provide a unified scheme for classifying the numerous project scheduling problems occurring in practice and studied in the literature 2 Provide a unified and up to date treatment of the state of the art procedures developed for their solution 3 Alert the reader to various important problems that are still in need of considerable research effort Project Scheduling A Research Handbook has been divided into four parts Part I consists of three chapters on the scope and relevance of project scheduling on the nature of project scheduling and finally on the introduction of a unified scheme that will be used in subsequent chapters for the identification and classification of the project scheduling problems studied in this book Part II focuses on the time analysis of project networks Part III carries the discussion further into the crucial topic of scheduling under scarce resources Part IV deals with robust scheduling and stochastic scheduling issues Numerous tables and figures are used throughout the book to enhance the clarity and effectiveness of the discussions For the interested and motivated reader the problems at the end of each chapter should be considered as an integral part of the presentation Building Intuition Dilip Chhajed, Timothy J. Lowe, 2008-07-11 One of the primary purposes of any model is to build intuition and generate insights Typically a model is developed to be able to better understand phenomena that are otherwise difficult to comprehend Models can also help in verifying the correctness of an intuition or judgment In spite of the fact that many educators and practitioners recognize the intuition building power of simple models this is the first book in the field that uses the power of the basic models and principles to provide students and managers with an intuitive understanding of operations management Building Intuition Insights From Basic Operations Management Models and Principles touches on nine fundamental models and principles and outlines the key insights behind each one To ensure that the volume is accurate authoritative accessible and well written the chapters are developed by leading experts in each chapter area and written with the students and managers in mind The book's primary purpose is to motivate and to enable readers to develop insights with respect to a number of models that are central to the study and practice of operations management Game Theory and Business Applications Kalyan Chatterjee, William Samuelson, 2006-04-11 In the last twenty five years game theory has been applied to a growing number of practical problems from antitrust analysis to monetary policy from the design of auction institutions to the structuring of incentives within firms from patent races to dispute resolution The purpose of Game Theory and Business Applications is to expand these applications of game theory into a broad and meaningful view of the way business decisions can be modelled and analyzed The chapter contents embrace a

wide variety of business functions from accounting to finance to operations to strategy and to organizational design In addition specific application areas include numerous kinds of market competition bargaining auctions and competitive bidding All of these applications involve competitive decision settings specifically situations where a number of economic agents in pursuit of their respective self interests take actions that together affect all of their fortunes In the language of game theory players take actions consistent with the given rules of the game and these joint actions determine final outcomes and payoffs As this volume demonstrates game theory provides a compelling guide for business strategy The first section of this volume discusses game theoretic applications in four functional areas of business finance accounting operations management and information systems and organization design The second section considers competitive strategies in imperfect markets Using cooperative and non cooperative game theoretic approaches these four chapters consider various topics spatial competition signaling of product quality trust and cooperation in ongoing relationships strategic behavior in bargaining and the balance of power between the firm and its buyers and suppliers The last section of the book deals in detail with auctions and competitive bidding institutions The emphasis is on the contributions of game theory to both auction theory and practice Topics considered include optimal auctions bidder collusion and the design of institutions for selling the radio spectrum and trading electrical power

Critical Infrastructures State of the Art in Research and Application Wil A. H. Thissen, Paulien M. Herder, 2012-12-06 Critical Infrastructures State of the Art in Research and Application comprising a selection of reviewed and edited contributions from all over the world aims to shed light on the various aspects of critical infrastructures The editors of this book have opted for a broad view on the various criticality aspects on infrastructures itself as well as contributions that discuss the institutional and technical environment of critical infrastructures which are crucial for their proper functioning Critical Infrastructures brings to light a number of eye opening critical issues that have been only marginally touched upon in research and practice Hence the book is an indispensable resource for infrastructure policy makers managers consultants and researchers alike The book is divided into four sections Vulnerability and Risk System Development and Adaptation Institutional Change Capacity Management

Grid Resource Management Jarek Nabrzyski, Jennifer M. Schopf, Jan Weglarz, 2012-12-06 Grid Resource Management State of the Art and Future Trends presents an overview of the state of the field and describes both the real experiences and the current research available today Grid computing is a rapidly developing and changing field involving the shared and coordinated use of dynamic multi institutional resources Grid resource management is the process of identifying requirements matching resources to applications allocating those resources and scheduling and monitoring Grid resources over time in order to run Grid applications as efficiently as possible While Grids have become almost commonplace the use of good Grid resource management tools is far from ubiquitous because of the many open issues of the field including the multiple layers of schedulers the lack of control over resources the fact that resources are shared and that users and

administrators have conflicting performance goals

Intelligent Strategies for Meta Multiple Criteria Decision Making

Thomas Hanne, 2012-12-06 Multiple criteria decision making research has developed rapidly and has become a main area of research for dealing with complex decision problems which require the consideration of multiple objectives or criteria Over the past twenty years numerous multiple criterion decision methods have been developed which are able to solve such problems However the selection of an appropriate method to solve a particular decision problem is today's problem for a decision support researcher and decision maker Intelligent Strategies for Meta Multiple Criteria Decision Making deals centrally with the problem of the numerous MCDM methods that can be applied to a decision problem The book refers to this as a meta decision problem and it is this problem that the book analyzes The author provides two strategies to help the decision makers select and design an appropriate approach to a complex decision problem Either of these strategies can be designed into a decision support system itself One strategy is to use machine learning to design an MCDM method This is accomplished by applying intelligent techniques namely neural networks as a structure for approximating functions and evolutionary algorithms as universal learning methods The other strategy is based on solving the meta decision problem interactively by selecting or designing a method suitable to the specific problem for example the constructing of a method from building blocks This strategy leads to a concept of MCDM networks Examples of this approach for a decision support system explain the possibilities of applying the elaborated techniques and their mutual interplay The techniques outlined in the book can be used by researchers students and industry practitioners to better model and select appropriate methods for solving complex multi objective decision problems

The Next Generation of Electric Power Unit Commitment Models

Benjamin F. Hobbs, Michael H. Rothkopf, Richard P. O'Neill, Hung-po Chao, 2006-04-11 Over the years the electric power industry has been using optimization methods to help them solve the unit commitment problem The result has been savings of tens and perhaps hundreds of millions of dollars in fuel costs Things are changing however Optimization technology is improving and the industry is undergoing radical restructuring Consequently the role of commitment models is changing and the value of the improved solutions that better algorithms might yield is increasing The dual purpose of this book is to explore the technology and needs of the next generation of computer models for aiding unit commitment decisions Because of the unit commitment problem's size and complexity and because of the large economic benefits that could result from its improved solution considerable attention has been devoted to algorithm development in the book More systematic procedures based on a variety of widely researched algorithms have been proposed and tested These techniques have included dynamic programming branch and bound mixed integer programming MIP linear and network programming approaches and Benders decomposition methods among others Recently metaheuristic methods have been tested such as genetic programming and simulated annealing along with expert systems and neural networks Because electric markets are changing rapidly how UC models are solved and what purposes they serve need reconsideration Hence the book brings

together people who understand the problem and people who know what improvements in algorithms are really possible The two fold result in The Next Generation of Electric Power Unit Commitment Models is an assessment of industry needs and new formulations and computational approaches that promise to make unit commitment models more responsive to those needs

Analysis of Queueing Networks with Blocking Simonetta Balsamo,Vittoria de Nitto Persone,Raif Onvural,2013-03-14 Queueing network models have been widely applied as a powerful tool for modelling performance evaluation and prediction of discrete flow systems such as computer systems communication networks production lines and manufacturing systems Queueing network models with finite capacity queues and blocking have been introduced and applied as even more realistic models of systems with finite capacity resources and with population constraints In recent years research in this field has grown rapidly Analysis of Queueing Networks with Blocking introduces queueing network models with finite capacity and various types of blocking mechanisms It gives a comprehensive definition of the analytical model underlying these blocking queueing networks It surveys exact and approximate analytical solution methods and algorithms and their relevant properties It also presents various application examples of queueing networks to model computer systems and communication networks This book is organized in three parts Part I introduces queueing networks with blocking and various application examples Part II deals with exact and approximate analysis of queueing networks with blocking and the condition under which the various techniques can be applied Part III presents a review of various properties of networks with blocking describing several equivalence properties both between networks with and without blocking and between different blocking types Approximate solution methods for the buffer allocation problem are presented

Fuzzy Logic in Management Christer Carlsson,Mario Fedrizzi,Robert Fuller,2012-12-06 Fuzzy Logic in Management demonstrates that difficult problems and changes in the management environment can be more easily handled by bringing fuzzy logic into the practice of management This explicit theme is developed through the book as follows Chapter 1 Management and Intelligent Support Technologies is a short survey of management leadership and what can be gained from support technologies Chapter 2 Fuzzy Sets and Fuzzy Logic provides a short introduction to fuzzy sets fuzzy relations the extension principle fuzzy implications and linguistic variables Chapter 3 Group Decision Support Systems deals with group decision making and discusses methods for supporting the consensus reaching processes Chapter 4 Fuzzy Real Options for Strategic Planning summarizes research where the fuzzy real options theory was implemented as a series of models These models were thoroughly tested on a number of real life investments and validated in 2001 Chapter 5 Soft Computing Methods for Reducing the Bullwhip Effect summarizes research work focused on the demand fluctuations in supply chains The program enhanced existing theoretical frameworks with fuzzy logic modeling Chapter 6 Knowledge Management outlines the collection storing transfer and management of knowledge using fuzzy logic The principles are worked out in detail with software agents Chapter 7 Mobile Technology Application introduces various applications including empirical facts and how

mobile technology can be supported with software agents Implicitly the book develops themes that successful companies should use to 1 master effectiveness and quality in both the details and the whole 2 build on and work with flexibility and 3 support continuous learning in both the organizational and the individual level Evaluation and Decision Models Denis Bouyssou,Thierry Marchant,Marc Pirlot,Patrice Perny,Alexis Tsoukias,P. Vincke,2012-12-06 1 1 Motivations Deciding is a very complex and difficult task Some people even argue that our ability to make decisions in complex situations is the main feature that distinguishes us from animals it is also common to say that laughing is the main difference Nevertheless when the task is too complex or the interests at stake are too important it quite often happens that we do not know or we are not sure what to decide and in many instances we resort to a decision support technique an informal one we toss a coin we ask an oracle we visit an astrologer we consult an expert we think or a formal one Although informal decision support techniques can be of interest in this book we will focus on formal ones Among the latter we find some well known decision support techniques cost benefit analysis multiple criteria decision analysis decision trees But there are many other ones sometimes not presented as decision support techniques that help making decisions Let us cite but a few examples When the director of a school must decide whether a given student will pass or fail he usually asks each teacher to assess the merits of the student by means of a grade The director then sums the grades and compares the result to a threshold When a bank must decide whether a given client will obtain a credit or not a technique called credit scoring is often used Principles of Forecasting J.S. Armstrong,2001-05-31 Principles of Forecasting A Handbook for Researchers and Practitioners summarizes knowledge from experts and from empirical studies It provides guidelines that can be applied in fields such as economics sociology and psychology It applies to problems such as those in finance How much is this company worth marketing Will a new product be successful personnel How can we identify the best job candidates and production What level of inventories should be kept The book is edited by Professor J Scott Armstrong of the Wharton School University of Pennsylvania Contributions were written by 40 leading experts in forecasting and the 30 chapters cover all types of forecasting methods There are judgmental methods such as Delphi role playing and intentions studies Quantitative methods include econometric methods expert systems and extrapolation Some methods such as conjoint analysis analogies and rule based forecasting integrate quantitative and judgmental procedures In each area the authors identify what is known in the form of if then principles and they summarize evidence on these principles The project developed over a four year period represents the first book to summarize all that is known about forecasting and to present it so that it can be used by researchers and practitioners To ensure that the principles are correct the authors reviewed one another s papers In addition external reviews were provided by more than 120 experts some of whom reviewed many of the papers The book includes the first comprehensive forecasting dictionary **Energy Decisions and the Environment** Benjamin F. Hobbs,Peter Meier,2012-12-06 Planning operating and policy making in the electric utility and natural gas sectors involves important trade offs among economic social and

environmental criteria These trade offs figure prominently in ongoing debates about how to meet growing energy demands and how to restructure the world's power industry Energy Decisions and the Environment A Guide to the Use of Multicriteria Methods reviews practical tools for multicriteria also called multiobjective decision analysis that can be used to quantify trade offs and contribute to more consistent informed and transparent decision making These methods are designed to generate and effectively communicate information about trade offs to help people form articulate and apply value judgments in decision making and to promote effective negotiation among stakeholders with competing interests Energy Decisions and the Environment A Guide to the Use of Multicriteria Methods includes explanations of a wide range of methods tutorial applications that readers can duplicate a detailed review of energy environment applications and three in depth case studies

Models, Methods, Concepts & Applications of the Analytic Hierarchy Process Thomas L. Saaty, Luis G.

Vargas, 2012-12-06 Models Methods Concepts and Applications of the Analytic Hierarchy Process is a volume dedicated to selected applications of the Analytic Hierarchy Process AHP focused on three themes economics the social sciences and the linking of measurement with human values 1 The AHP offers economists a substantially different approach to dealing with economic problems through ratio scales The main mathematical models on which economics has based its quantitative thinking up to now are utility theory which uses interval scales and linear programming We hope that the variety of examples included here can perhaps stimulate researchers in economics to try applying this new approach 2 The second theme is concerned with the social sciences The AHP offers psychologists and political scientists the methodology to quantify and derive measurements for intangibles We hope that the examples included in this book will encourage them to examine the methods of AHP in terms of the problems they seek to solve 3 The third theme is concerned with providing people in the physical and engineering sciences with a quantitative method to link hard measurement to human values In such a process one needs to interpret what the measurements mean A number is useless until someone understands what it means It can have different meanings in different problems Ten dollars are plenty to satisfy one's hunger but are useless by themselves in buying a new car Such measurements are only indicators of the state of a system but do not relate to the values of the human observers of that system AHP methods can help resolve the conflicts between hard measurement data and human values

The Practice of Supply Chain Management: Where Theory and Application Converge Terry P. Harrison, Hau L.

Lee, John J. Neale, 2003-08-31 For over a decade there has been an increasing interest in the use of supply chain methods to improve performance across the entire business enterprise Numerous industries have recognized the importance of efficient supply chain integration and as a result supply chain management has become a standard part of business practice The Practice of Supply Chain Management Where Theory and Application Converge is a must have volume for users of supply chain management methods supply chain management researchers and students in supply chain management The objective of the book is to provide an overview of this important practice research cycle and it is organized into three sections Core

Concepts and Practices Emerging Supply Chain Practices and Supply Chain in Action The focus of the book is on supply chain practice but supply chain practice that has been heavily influenced by supply chain research It is this synergy between research and practice that continues to simulate new directions for research *Inventory Control* Sven Axsäter, 2013-04-17

Modern information technology has created new possibilities for more sophisticated and efficient control of supply chains Most organizations can reduce their material flow costs substantially Inventory control techniques are very important components in this development process A thorough understanding of relevant inventory models is a prerequisite for successful implementation I hope that this book will be a useful tool in acquiring such an understanding Nearly ten years ago I wrote a Swedish book on inventory control This previous book has been used in courses in production and inventory control at several Swedish engineering schools and has also been appreciated by many practitioners in the field Positive reactions from many readers have occasionally made me contemplate writing a new book in English on the same subject Encouraging support of this idea from the Kluwer Editors Fred Hillier and Gary Folven finally convinced me to go ahead with the project The result is this new book which in many ways differs from its Swedish predecessor Some differences are due to recent developments in inventory control Furthermore this new book is in a sense more theoretical In particular it is to a larger extent focused on creating a good basic understanding of different possible approaches when analyzing inventory models

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Entropy Optimization And Mathematical Programming Introduction

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