Suresh P. Sethi
Qing Zhang

Hierarchical Decision Making in Stochastic Manufacturing Systems

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Jay E. Aronson,Stanley Zionts

Hierarchical Decision Making In Stochastic Manufacturing Systems:

Hierarchical Decision Making in Stochastic Manufacturing Systems Suresh P. Sethi,Qing Zhang,2012-12-06 One of the most important methods in dealing with the optimization of large complex systems is that of hierarchical decomposition The idea is to reduce the overall complex problem into manageable approximate problems or subproblems to solve these problems and to construct a solution of the original problem from the solutions of these simpler prob lems Development of such approaches for large complex systems has been identified as a particularly fruitful area by the Committee on the Next Decade in Operations Research 1988 42 as well as by the Panel on Future Directions in Control Theory 1988 65 Most manufacturing firms are complex systems characterized by sev eral decision subsystems such as finance personnel marketing and op erations They may have several plants and warehouses and a wide variety of machines and equipment devoted to producing a large number of different products Moreover they are subject to deterministic as well as stochastic discrete events such as purchasing new equipment hiring and layoff of personnel and machine setups failures and repairs

Average-Cost Control of Stochastic Manufacturing Systems Suresh P. Sethi,Han-Qin Zhang,Qing Zhang,2006-03-22 This book articulates a new theory that shows that hierarchical decision making can in fact lead to a near optimization of system goals The material in the book cuts across disciplines It will appeal to graduate students and researchers in applied mathematics operations management operations research and system and control theory *Mathematics of Stochastic Manufacturing Systems* George Yin,Qing Zhang,1997-01-01 In this volume leading experts in mathematical manufacturing research and related fields review and update recent advances of mathematics in stochastic manufacturing systems and attempt to bridge the gap between theory and applications The topics covered include scheduling and production planning modeling of manufacturing systems hierarchical control for large and complex systems Markov chains queueing networks numerical methods for system approximations singular perturbed systems risk sensitive control stochastic optimization methods discrete event systems and statistical quality control **Operations Research** Jay E. Aronson,Stanley Zionts,2009-04-01 Drawn from a conference honoring Gerald L Thompson the pioneer of operations research this volume brings together some of the latest writings of major figures in the field The volume is divided into four parts the first part reviews the career and significance of Thompson the second concentrates on linear and nonlinear optimization the third looks at network and integer programming and the fourth provides examples of applications oriented research in manufacturing This volume will be an invaluable resource for all scholars and researchers involved in theory and methodology in operations research and management science Handbook of Stochastic Analysis and Applications D. Kannan,V. Lakshmikantham,2001-10-23 An introduction to general theories of stochastic processes and modern martingale theory The volume focuses on consistency stability and contractivity under geometric invariance in numerical analysis and discusses problems related to implementation simulation variable step size algorithms and random number generation

Optimal Control Theory Suresh P. Sethi,Gerald L. Thompson,2005-09-06 Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as a foundation for the book which the authors have applied to business management problems developed from their research and classroom instruction Sethi and Thompson have provided management science and economics communities with a thoroughly revised edition of their classic text on Optimal Control Theory The new edition has been completely refined with careful attention to the text and graphic material presentation Chapters cover a range of topics including finance production and inventory problems marketing problems machine maintenance and replacement problems of optimal consumption of natural resources and applications of control theory to economics The book contains new results that were not available when the first edition was published as well as an expansion of the material on stochastic optimal control theory   Stochastic Processes: Modeling and Simulation D N Shanbhag,Calyampudi Radhakrishna Rao,2003-02-24 This sequel to volume 19 of Handbook on Statistics on Stochastic Processes Modelling and Simulation is concerned mainly with the theme of reviewing and in some cases unifying with new ideas the different lines of research and developments in stochastic processes of applied flavour This volume consists of 23 chapters addressing various topics in stochastic processes These include among others those on manufacturing systems random graphs reliability epidemic modelling self similar processes empirical processes time series models extreme value therapy applications of Markov chains modelling with Monte Carlo techniques and stochastic processes in subjects such as engineering telecommunications biology astronomy and chemistry particular with modelling simulation techniques and numerical methods concerned with stochastic processes The scope of the project involving this volume as well as volume 19 is already clarified in the preface of volume 19 The present volume completes the aim of the project and should serve as an aid to students teachers researchers and practitioners interested in applied stochastic processes   Optimal Control and Optimization of Stochastic Supply Chain Systems Dong-Ping Song,2012-11-29 Optimal Control and Optimization of Stochastic Supply Chain Systems examines its subject the context of the presence of a variety of uncertainties Numerous examples with intuitive illustrations and tables are provided to demonstrate the structural characteristics of the optimal control policies in various stochastic supply chains and to show how to make use of these characteristics to construct easy to operate sub optimal policies In Part I a general introduction to stochastic supply chain systems is provided Analytical models for various stochastic supply chain systems are formulated and analysed in Part II In Part III the structural knowledge of the optimal control policies obtained in Part II is utilized to construct easy to operate sub optimal control policies for various stochastic supply chain systems accordingly Finally Part IV discusses the optimisation of threshold type control policies and their robustness A key feature of the book is its tying together of the complex analytical models produced by the requirements of operational practice and the simple solutions needed for implementation The analytical models and theoretical analysis propounded in this monograph will be of benefit to academic researchers and graduate students looking at logistics and

supply chain management from standpoints in operations research or industrial manufacturing or control engineering The practical tools and solutions and the qualitative insights into the ideas underlying functional supply chain systems will be of similar use to readers from more industrially based backgrounds **Stochastic Processes, Optimization, and Control Theory: Applications in Financial Engineering, Queueing Networks, and Manufacturing Systems** Houmin Yan,G. George Yin,Qing Zhang,2006-09-10 This edited volume contains 16 research articles It presents recent and pressing issues in stochastic processes control theory differential games optimization and their applications in finance manufacturing queueing networks and climate control One of the salient features is that the book is highly multi disciplinary The book is dedicated to Professor Suresh Sethi on the occasion of his 60th birthday in view of his distinguished career Hierarchical Capacity Expansion and Production Planning Decisions in Stochastic Manufacturing Systems Suresh Sethi,Michael I. Taksar,Qing Zhang,2019 We present an approach of hierarchical decision making in production planning and capacity expansion problems under uncertainty We show that under reasonable assumptions the strategic level management can base the capacity decision on aggregated information from the shopfloor and the operational level management given this decision can derive a production plan for the system without too large a loss in optimality when compared to simultaneous determination of optimal capacity and production decisions The results are obtained via an asymptotic analysis of hierarchical investment and production decisions in a manufacturing system with machines subject to breakdown and repair The demand facing the system is assumed to be a deterministic monotone increasing function The production capacity can be increased by purchasing a finite number of new machines over time The control variables are a sequence of purchasing times and a production plan The rate of change in machine states is assumed to be much larger than the rate of discounting of costs This gives rise to a limiting problem in which the stochastic machine availability is replaced by the equilibrium mean availability The value function for the original problem converges to the value function of the limiting problem Three different methods are developed for constructing decisions for the original problem from the optimal solution of the limiting problem in a way which guarantees the asymptotic optimality of constructed decisions Finally it is shown that as the number of machine that could be purchased tends to infinity the problem approximates the corresponding problem with no limit on number of machine purchases Stochastic Analysis, Control, Optimization and Applications William M. McEneaney,G. George Yin,Qing Zhang,2012-12-06 In view of Professor Wendell Fleming s many fundamental contributions his profound influence on the mathematical and systems theory communi ties his service to the profession and his dedication to mathematics we have invited a number of leading experts in the fields of control optimiza tion and stochastic systems to contribute to this volume in his honor on the occasion of his 70th birthday These papers focus on various aspects of stochastic analysis control theory and optimization and applications They include authoritative expositions and surveys as well as research papers on recent and important issues The papers are grouped according to the following four major themes

1 large deviations risk sensitive and Hoc control 2 partial differential equations and viscosity solutions 3 stochastic control filtering and parameter esti mation and 4 mathematical finance and other applications We express our deep gratitude to all of the authors for their invaluable contributions and to the referees for their careful and timely reviews We thank Harold Kushner for having graciously agreed to undertake the task of writing the foreword Particular thanks go to H Thomas Banks for his help advice and suggestions during the entire preparation process as well as for the generous support of the Center for Research in Scientific Computation The assistance from the Birkhauser professional staff is also greatly appreciated

General Technical Report PNW-GTR ,2005 Optimal Control and Dynamic Games Christophe Deissenberg,Richard F. Hartl,2005-11-03 Optimal Control and Dynamic Games has been edited to honor the outstanding contributions of Professor Suresh Sethi in the fields of Applied Optimal Control Professor Sethi is internationally one of the foremost experts in this field He is among others co author of the popular textbook Sethi and Thompson Optimal Control Theory Applications to Management Science and Economics The book consists of a collection of essays by some of the best known scientists in the field covering diverse aspects of applications of optimal control and dynamic games to problems in Finance Management Science Economics and Operations Research In doing so it provides both a state of the art overview over recent developments in the field and a reference work covering the wide variety of contemporary questions that can be addressed with optimal control tools and demonstrates the fruitfulness of the methodology **Analysis, Control and Optimization of Complex Dynamic Systems** El-Kébir Boukas,Roland P. Malhamé,2005-12-05 Analysis Control and Optimization of Complex Dynamic Systems gathers in a single volume a spectrum of complex dynamic systems related papers written by experts in their fields and strongly representative of current research trends Complex systems present important challenges in great part due to their sheer size which makes it difficult to grasp their dynamic behavior optimize their operations or study their reliability Yet we live in a world where due to increasing inter dependencies and networking of systems complexity has become the norm With this in mind the volume comprises two parts The first part is dedicated to a spectrum of complex problems of decision and control encountered in the area of production and inventory systems The second part is dedicated to large scale or multi agent system problems occurring in other areas of engineering such as telecommunication and electric power networks as well as more generic context Adaptive Systems Iven Mareels,Jan Willem Polderman,2012-09-10 Loosely speaking adaptive systems are designed to deal with to adapt to chang ing environmental conditions whilst maintaining performance objectives Over the years the theory of adaptive systems evolved from relatively simple and intuitive concepts to a complex multifaceted theory dealing with stochastic nonlinear and infinite dimensional systems This book provides a first introduction to the theory of adaptive systems The book grew out of a graduate course that the authors taught several times in Australia Belgium and The Netherlands for students with an engineering and or mathemat ics background When we taught the course for the first time we felt that there was a need for a textbook that would introduce

the reader to the main aspects of adaptation with emphasis on clarity of presentation and precision rather than on comprehensiveness The present book tries to serve this need We expect that the reader will have taken a basic course in linear algebra and mul tivariable calculus Apart from the basic concepts borrowed from these areas of mathematics the book is intended to be self contained **Stability of Dynamical Systems** Anthony N. Michel,Ling Hou,Derong Liu,2007-10-11 Filling a gap in the literature this volume offers the first comprehensive analysis of all the major types of system models Throughout the text there are many examples and applications to important classes of systems in areas such as power and energy feedback control artificial neural networks digital signal processing and control manufacturing computer networks and socio economics Replete with exercises and requiring basic knowledge of linear algebra analysis and differential equations the work may be used as a textbook for graduate courses in stability theory of dynamical systems The book may also serve as a self study reference for graduate students researchers and practitioners in a huge variety of fields

Nonlinear and Robust Control of PDE Systems Panagiotis D. Christofides,2012-12-06 The interest in control of nonlinear partial differential equation PDE sys tems has been triggered by the need to achieve tight distributed control of transport reaction processes that exhibit highly nonlinear behavior and strong spatial variations Drawing from recent advances in dynamics of PDE systems and nonlinear control theory control of nonlinear PDEs has evolved into a very active research area of systems and control This book the first of its kind presents general methods for the synthesis of nonlinear and robust feedback controllers for broad classes of nonlinear PDE sys tems and illustrates their applications to transport reaction processes of industrial interest Specifically our attention focuses on quasi linear hyperbolic and parabolic PDE systems for which the manipulated inputs and measured and controlled outputs are distributed in space and bounded We use geometric and Lyapunov based control techniques to synthesize nonlinear and robust controllers that use a finite number of measurement sensors and control actuators to achieve stabilization of the closed loop system output track ing and attenuation of the effect of model uncertainty The controllers are successfully applied to numerous convection reaction and diffusion reaction processes including a rapid thermal chemical vapor deposition reactor and a Czochralski crystal growth process The book includes comparisons of the proposed nonlinear and robust control methods with other approaches and discussions of practical implementation issues Advances in Control, Communication Networks, and Transportation Systems Eyad H. Abed,Pravin Pratap Varaiya,2005-07-15 A collection of invited articles on topics presented at the Symposium on Systems Control and Networks held in June 5 7 2005 in honor of Pravin Varaiya on his 65th birthday The chapters include results and surveys by experts on various topics including hybrid systems and applications wireless and sensor networks and systems education Advances in Mathematical Systems Theory Fritz Colonius,2001 This volume contains the lectures presented at the workshop on Advances in Mathematical Systems Theory held on the island of Borkum Germany April 20 23 1999 The book will be of interest to graduate students and researchers interested in control theory and

mathematical systems theory who will find in depth analysis and presentations from diverse perspectives interacting in this lively area The editors are proud to dedicate this volume to Diederich Hinrichsen on the occasion of his 60th birthday in acknowl edgment of his major contributions to linear systems theory and control theory and his long term achievements in establishing mathematical sys tems theory in Germany We all owe much to him as a teacher colleague and friend The editors thank the Graduiertenkolleg Komplexe Dynamische Sys teme at the University of Bremen as well as the European Nonlinear Control Network for providing financial support that enabled this work shop Augsburg Germany Fritz Colonius Wiirzburg Germany Uwe Helmke Kaiserslautern Germany Dieter Pratzel Wolters Bremen Germany Fabian Wirth Introduction The workshop Advances in Mathematical Systems Theory took place in honor of Diederich Hinrichsen on the occasion of his 60th birthday The following chapters are based on invited lectures and cover a wide range of topics in linear and nonlinear systems theory including parameteriza tion problems behaviors of linear systems and convolutional codes as well as complementarity systems and hybrid systems *Advances in Statistical Control, Algebraic Systems Theory, and Dynamic Systems Characteristics* Chang-Hee Won,Cheryl B. Schrader,Anthony N. Michel,2010-07-08 This volume is a collection of chapters covering recent advances in stochastic optimal control theory and algebraic systems theory The book will be a useful reference for researchers and graduate students in systems and control algebraic systems theory and applied mathematics Requiring only knowledge of undergraduate level control and systems theory the work may be used as a supplementary textbook in a graduate course on optimal control or algebraic systems theory

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