# GENERALIZED CONCAVITY IN FUZZY OPTIMIZATION AND DECISION ANALYSIS

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# Generalized Concavity In Fuzzy Optimization And Decision Analysis

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**Generalized Concavity In Fuzzy Optimization And Decision Analysis:**

Generalized Concavity in Fuzzy Optimization and Decision Analysis Jaroslav Ramík,Milan Vlach,2012-12-06 Convexity of sets in linear spaces and concavity and convexity of functions lie at the root of beautiful theoretical results that are at the same time extremely useful in the analysis and solution of optimization problems including problems of either single objective or multiple objectives Not all of these results rely necessarily on convexity and concavity some of the results can guarantee that each local optimum is also a global optimum giving these methods broader application to a wider class of problems Hence the focus of the first part of the book is concerned with several types of generalized convex sets and generalized concave functions In addition to their applicability to nonconvex optimization these convex sets and generalized concave functions are used in the book s second part where decision making and optimization problems under uncertainty are investigated Uncertainty in the problem data often cannot be avoided when dealing with practical problems Errors occur in real world data for a host of reasons However over the last thirty years the fuzzy set approach has proved to be useful in these situations It is this approach to optimization under uncertainty that is extensively used and studied in the second part of this book Typically the membership functions of fuzzy sets involved in such problems are neither concave nor convex They are however often quasiconcave or concave in some generalized sense This opens possibilities for application of results on generalized concavity to fuzzy optimization Despite this obvious relation applying the interface of these two areas has been limited to date It is hoped that the combination of ideas and results from the field of generalized concavity on the one hand and fuzzy optimization on the other hand outlined and discussed in Generalized Concavity in Fuzzy Optimization and Decision Analysis will be of interest to both communities Our aimis to broaden the classes of problems that the combination of these two areas can satisfactorily address and solve **Evaluation and Decision Models with Multiple Criteria** Denis Bouyssou,Thierry Marchant,Marc Pirlot,Alexis Tsoukias,Philippe Vincke,2006-06-07 Formal decision and evaluation models are sets of explicit and well defined rules to collect assess and process information in order to be able to make recommendations in decision and or evaluation processes They are so widespread that almost no one can pretend not to have used or suffered the consequences of one of them Our earlier companion volume Evaluation and Decision Models heavily criticised formal models but also argued that they could be useful On the other hand Evaluation and Decision Models with Multiple Criteria is a guide aimed at helping the analyst to choose a model and use it consistently We propose a sound analysis of techniques and our presentation can be extended to most decision and evaluation models as a decision aiding methodology This volume is intended for the enlightened practitioner for anyone who uses decision or evaluation models for research or for applications and is willing to question his practice to have a deeper understanding of what he does **Soft Computing for Complex Multiple Criteria Decision Making** Ignacy Kaliszewski,2006-06-07 This book concentrates on providing technical tools to make the user of Multiple Criteria Decision Making MCDM methodologies independent of bulky

optimization computations These bulky computations have been a necessary but limiting characteristic of interactive MCDM methodologies and algorithms The book removes these limitations of MCDM problems by reducing a problem s computational complexity The result is a wider and more functional general framework for presenting teaching implementing and applying a wide range of MCDM methodologies **Design and Analysis of Simulation Experiments** Jack P.C. Kleijnen,2007-11-15 Simulation is a widely used methodology in all Applied Science disciplines This textbook focuses on this crucial phase in the overall process of applying simulation and includes the best of both classic and modern methods of simulation experimentation This book will be the standard reference book on the topic for both researchers and sophisticated practitioners and it will be used as a textbook in courses or seminars focusing on this topic *Operations Research Proceedings 2005* Hans-Dietrich Haasis,Herbert Kopfer,Jörn Schönberger,2006-09-12 This volume contains a selection of 128 papers presented in lectures during the international scientific symposium Operations Research 2005 OR 2005 held at the University of Bremen September 7 9 2005 This international conference took place under the auspices of the German Operations Research Society GOR The symposium had about 600 participants from countries all over the world It attracted academics and practitioners working in various fields of Operations Research and provided them with the most recent advances in Operations Research as well as related areas in Economics Mathematics and Computer Science including the special interest streams Logistics and New Maritime Businesses The program consisted of 3 plenary and 15 semi plenary talks and about 400 contributed presentations selected by the program committee to be presented in 20 sections

**Human-Centric Decision-Making Models for Social Sciences** Peijun Guo,Witold Pedrycz,2013-11-01 The volume delivers a wealth of effective methods to deal with various types of uncertainty inherently existing in human centric decision problems It elaborates on comprehensive decision frameworks to handle different decision scenarios which help use effectively the explicit and tacit knowledge and intuition model perceptions and preferences in a more human oriented style The book presents original approaches and delivers new results on fundamentals and applications related to human centered decision making approaches to business economics and social systems Individual chapters cover multi criteria multiattribute decision making decision making with prospect theory decision making with incomplete probabilistic information granular models of decision making and decision making realized with the use of non additive measures New emerging decision theories being presented as along with a wide spectrum of ongoing research make the book valuable to all interested in the field of advanced decision making The volume self contained in its nature offers a systematic exposure to the concepts design methodologies and detailed algorithms A prudent balance between the theoretical studies and applications makes the material suitable for researchers and graduate students in information computer sciences psychology cognitive science economics system engineering operation research and management science risk management public and social policy

*Handbook of Granular Computing* Witold Pedrycz,Andrzej Skowron,Vladik Kreinovich,2008-07-31 Although the notion is

a relatively recent one the notions and principles of Granular Computing GrC have appeared in a different guise in many related fields including granularity in Artificial Intelligence interval computing cluster analysis quotient space theory and many others Recent years have witnessed a renewed and expanding interest in the topic as it begins to play a key role in bioinformatics e commerce machine learning security data mining and wireless mobile computing when it comes to the issues of effectiveness robustness and uncertainty The Handbook of Granular Computing offers a comprehensive reference source for the granular computing community edited by and with contributions from leading experts in the field Includes chapters covering the foundations of granular computing interval analysis and fuzzy set theory hybrid methods and models of granular computing and applications and case studies Divided into 5 sections Preliminaries Fundamentals Methodology and Algorithms Development of Hybrid Models and Applications and Case Studies Presents the flow of ideas in a systematic well organized manner starting with the concepts and motivation and proceeding to detailed design that materializes in specific algorithms applications and case studies Provides the reader with a self contained reference that includes all pre requisite knowledge augmented with step by step explanations of more advanced concepts The Handbook of Granular Computing represents a significant and valuable contribution to the literature and will appeal to a broad audience including researchers students and practitioners in the fields of Computational Intelligence pattern recognition fuzzy sets and neural networks system modelling operations research and bioinformatics      Supply Chain Structures Jing-Sheng Song,David D. Yao,2013-06-29 In the foreword to Supply Chain Structures Professor Paul Zipkin notes three global changes that have enabled the recent vast developments in the field of supply chains Moreover these changes may be only the beginning and more change is likely in the fast moving field of supply chain management These global changes are the explosive growth of the Internet the growth in free market economies with the corresponding political interest in global economic stability and the emergence of a global managerial culture focused on performance quality and service Professor Zipkin goes on to say In Supply Chain Structures the editors Jeannette Song and David Yao have collected a spectrum of approaches to these challenges from some of the leading scholars of supply chains from both the academic and commercial worlds Each of the articles offers an interesting and illuminating way to think about the key issues in supply chain management Some also offer practical techniques to solve important problems Together they provide an excellent survey of the current state of the art in research and practice      **Handbook of Quantitative Supply Chain Analysis** David Simchi-Levi,S. David Wu,Zuo-Jun Max Shen,2004-05-31 About quantitative supply chain analysis in the electronic business environment      **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 **Quantitative Models for Performance Evaluation and Benchmarking** Joe Zhu,2013-03-09 Managers are often under great pressure to improve the performance of their organizations To improve performance one needs to constantly evaluate operations or processes related to producing products providing services and marketing and selling products Performance evaluation and benchmarking are a widely used method to identify and adopt best practices as a means to improve performance and increase productivity and are particularly valuable when no objective or engineered standard is available to define efficient and effective performance For this reason benchmarking is often used in managing service operations because service standards benchmarks are more difficult to define than manufacturing standards Benchmarks can be established but they are somewhat limited as they work with single measurements one at a time It is difficult to evaluate an organization s performance when there are multiple inputs and outputs to the system The difficulties are further enhanced when the relationships between the inputs and the outputs are complex and involve unknown tradeoffs It is critical to show benchmarks where multiple measurements exist The current book introduces the methodology of data envelopment analysis DEA and its uses in performance evaluation and benchmarking under the context of mUltiple performance measures **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

*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,2006-04-11 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 **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 **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 **Operations Research/Management Science at Work** Erhan Kozan,Azuma Ohuchi,2012-12-06 The principle aim of this book entitled Operations ResearchlManagement Science at Work is to provide a summary snapshot of recent research in and applications of Operations Research OR Management Science MS in the Asia pacific region The book emphasises research having potential industry interest covering a wide range of topics from major fields of ORIMS in a systematic and coherent fashion and shows the elegance of their implementations The book is intended to serve the needs of applied researchers who are interested in applications of ORIMS algorithms The book includes descriptions of many real world problems together with their solutions we hope the reader will appreciate their applicability The Asia pacific region has embraced business applications of decision support systems in recent years Given that many of these applications are unaffected by legacy models or systems it has meant that state of the art ORIMS techniques have been embedded in them Moreover the increased use of OR MS techniques in this region provides opportunities for identifying methodological advances that are taking place as a result of the unique nature of the applications These also provide opportunities for exploring synergies and interfaces that exist between OR MS from the point of view of applications as well as theoretical advances Health Care Benchmarking and Performance Evaluation Yasar A. Ozcan,2007-12-08 Hugely relevant in today s world of healthcare performance management this comprehensive work applies the analytical framework of Data Envelopment Analysis methodology to provide health care administrators with specific tools for performance evaluation Most important the book provides health care practitioners and administrators with information of what is lacking in specific aspects of performance and then outlines the ways how these performance inadequacies can be improved

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 **Vacation Queueing Models** Naishuo Tian,Zhe George Zhang,2006-10-11 This book discusses systematically the many variations of vacation policy The book discusses a variety of typical vacation model applications The presentation style is unique compared with the books published in the same field a theorem and proof format is used Also this is the first time G1 M 1 multi server vacation models both continuous and discrete and the optimization and control issues have been presented in book form

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