

Editor J. C. Misra



# **UNCERTAINTY AND OPTIMALITY**

— Probability, Statistics and  
Operations Research —

# Uncertainty And Optimality Probability Statistics And Operations Research

**Robert David Levin**



## **Uncertainty And Optimality Probability Statistics And Operations Research:**

**Uncertainty and Optimality** J. C. Misra, 2002 This book deals with different modern topics in probability statistics and operations research It has been written lucidly in a novel way Wherever necessary the theory is explained in great detail with suitable illustrations Numerous references are given so that young researchers who want to start their work in a particular area will benefit immensely from the book The contributors are distinguished statisticians and operations research experts from all over the world

*Modeling Data Irregularities and Structural Complexities in Data Envelopment Analysis* Joe Zhu, Wade D. Cook, 2007-06-08 In a relatively short period of time data envelopment analysis DEA has grown into a powerful analytical tool for measuring and evaluating performance DEA is computational at its core and this book is one of several Springer aim to publish on the subject This work deals with the micro aspects of handling and modeling data issues in DEA problems It is a handbook treatment dealing with specific data problems including imprecise data and undesirable outputs

*Springer Handbook of Engineering Statistics* Hoang Pham, 2023-04-20 In today's global and highly competitive environment continuous improvement in the processes and products of any field of engineering is essential for survival This book gathers together the full range of statistical techniques required by engineers from all fields It will assist them to gain sensible statistical feedback on how their processes or products are functioning and to give them realistic predictions of how these could be improved The handbook will be essential reading for all engineers and engineering connected managers who are serious about keeping their methods and products at the cutting edge of quality and competitiveness

**Optimal Decisions Under Uncertainty** J.K. Sengupta, 2012-12-06 Understanding the stochastic environment is as much important to the manager as to the economist From production and marketing to financial management a manager has to assess various costs imposed by uncertainty The economist analyzes the role of incomplete and too often imperfect information structures on the optimal decisions made by a firm The need for understanding the role of uncertainty in quantitative decision models both in economics and management science provide the basic motivation of this monograph The stochastic environment is analyzed here in terms of the following specific models of optimization linear and quadratic models linear programming control theory and dynamic programming Uncertainty is introduced here through the parameters the constraints and the objective function and its impact evaluated Specifically recent developments in applied research are emphasized so that they can help the decision maker arrive at a solution which has some desirable characteristics like robustness stability and cautiousness Mathematical treatment is kept at a fairly elementary level and applied aspects are emphasized much more than theory Moreover an attempt is made to incorporate the economic theory of uncertainty into the stochastic theory of operations research Methods of optimal decision rules illustrated here are applicable in three broad areas a applied economic models in resource allocation and economic planning b operations research models involving portfolio analysis and stochastic linear programming and c systems science models in stochastic control and adaptive behavior

**Mathematical**

**Reviews ,2003      Operations Research Proceedings 1996** Uwe Zimmermann,Ulrich Derigs,Wolfgang Gaul,Rolf H. Möhring,Karl-Peter Schuster,1997-05-27 The volume contains a selection of manuscripts of lectures presented at the International Symposium on Operations Research SOR 96 The Symposium took place at the Technical University of Braunschweig September 3 6 1996 SOR 96 was organized under the auspices of the two German societies of Operations Research Deutsche Gesellschaft für Operations Research DGOR and Gesellschaft für Mathematik Ökonomie and Operations Research GMOOR in cooperation with the Working Group Discrete Optimization of the IFIP WG7 4 Since 1995 DGOR and GMOOR jointly prepare the Symposium as a common annual conference In particular the annual general meetings of the DGOR the GMOOR and the WG7 4 took place during the conference The Symposium had 527 participants from 32 countries around the world including 92 participants from Eastern Europe The Symposium obviously attracts an international audience of workers fully covering the broad spectrum of Operations Research and related areas in economics mathematics and computer science The importance of a highly interdisciplinary field as Operations Research is increasing owing to the growth in applications in related disciplines Technological advances in computer science and algorithmic mathematics are crucial for attacking the great challenges waiting in the areas of applications of Operations Research effectively As a participant of SOR 96 one could well observe the current pace of achievements Many of these results are in these proceedings The program consisted of two plenary 17 semiplenary and 335 contributed lectures in 18 sections

Bibliographic Index ,2007      Optimal Inspection Policies for Deteriorating Markov Processes Robert David Levin,1977 A model is presented of a Markov process whose state is unknown except when an inspection is performed The evolution of the process is governed by fixed transition probability matrices  $P$  and  $Q$  under non inspection and inspection respectively The costs of inspection and non inspection depend on the current state The objective is to characterize inspection policies which minimize expected total discounted cost The following specific models are presented Model I is a process which starts in state 0 and is terminated when on inspection the state is found to exceed some fixed value  $M$  In Model II the process is repaired reverts to state 0 when the state at inspection exceeds  $M$  Simple conditions are given which imply that the optimal inspection interval is a non increasing function of the last observed state Model III is an inventory process with uncertain supply as well as demand Given order size  $n$  the number received is Binomial  $n p$  Costs of ordering storage and shortage are incorporated In the single period case conditions are given which imply that the optimal order size is non increasing in current inventory This result extends to the undiscounted multiperiod case provided the holding cost is zero A counterexample is given for a two period case with linear non zero holding shortage and ordering costs Author      The New Palgrave Dictionary of Economics ,2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This

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*(Center for Uncertain Systems: Tools for Optimization and Management Conference)* Center for Uncertain Systems: Tools for  
Optimization and Management,2004 *General Catalog Issue* University of Washington,1969 **International Journal of  
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Edition published in 1978 brought together classic and modern thinking in the economics of uncertainty and provided the  
first text in the area This Second Edition includes three new articles added material on search theory an additional preface  
and updated references Articles introduced with brief commentaries are divided into three broad sections theory of choice  
under uncertainty general equilibrium models of financial institutions and models of the effects of uncertainty on market  
institutions *Water Resources Update* ,1996 **Reliability and Statistics in Geotechnical Engineering** Gregory B.  
Baecher,John T. Christian,2003 Risk and reliability analysis is an area of growing importance in geotechnical engineering  
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formally built develop the properties of stochastic programs and the basic solution techniques used to solve them The book  
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wide ranging introduction to this subject **General Catalog** Iowa State University,1995

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