Stochastic Decomposition

Shasha Hu

Stochastic Decomposition:

Stochastic Decomposition Julia L. Higle,S. Sen,2013-11-27 Motivation Stochastic Linear Programming with recourse represents one of the more widely applicable models for incorporating uncertainty within in which the SLP optimization models There are several arenas model is appropriate and such models have found applications in air line yield management capacity planning electric power generation planning financial planning logistics telecommunications network planning and many more In some of these applications modelers represent uncertainty in terms of only a few seenarios and formulate a large scale linear program which is then solved using LP software However there are many applications such as the telecommunications planning problem discussed in this book where a handful of seenarios do not capture variability well enough to provide a reasonable model of the actual decision making problem Problems of this type easily exceed the capabilities of LP software by several orders of magnitude Their solution requires the use of algorithmic methods that exploit the structure of the SLP model in a manner that will accommodate large scale applications **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 nchen Germany June 15 17 1993 **Stochastic Decomposition** Julia L. Higle,S. Sen,2014-09-01 *Two-stage Stochastic Linear Programming: Stochastic Decomposition Approaches (PHD).* Diana Schadl Yakowitz,1991 **A Stochastic Decomposition Method for Stochastic Two-stage Linear Programming Problems with Random Recourse** Jiapu Zhang,2000 *Stability, Approximation, and Decomposition in Two- and Multistage Stochastic Programming* Christian Küchler,2010-05-30 Christian K chler studies various aspects of the stability of stochastic optimization problems as well as approximation and decomposition methods in stochastic programming In particular the author presents an extension of the Nested Benders decomposition algorithm related to the concept of recombining scenario trees *Exploration of stochastic decomposition algorithms for stochastic linear programs with recourse (PHD).* Wing Wah Lowe,1994 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 **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 **Run-time Models for Self-managing Systems and Applications** Danilo Ardagna,Li Zhang,2010-11-15 The complexity of Information Technology IT systems has been steadily incre ing in the past decades In October 2001 IBM released the Autonomic Computing Manifesto observing that current applications have reached the size of millions of lines of code while physical infrastructures include thousands of heterogeneous servers requiring skilled IT professionals to install con gure tune and maintain System complexity has been recognized as the main obstacle to the further advan ment of IT technology The basic idea of Autonomic Computing is to develop IT systems that are able to manage themselves as the human autonomic nervous system governs basic body functions such as heart rate or body temperature thus freeing the conscious brain IT administrators from the burden of dealing with low level vital functions Autonomic Computing systems can be implemented by introducing autonomic controllers which continuously monitor analyze plan and execute the famous MAPE cycle recon guration actions on the system components Monitoring acti ties are deployed to measure the workload and performance metrics of each running component so as to identify system faults The goal of the analysis activities is to determine the status of components from the monitoring data and to forecast ture conditions based on historical observations Finally plan and execute activities aim at deciding and actuating the next system con guration for example deciding whether to accept or reject new requests determining the best application to servers assignment in order to the achieve the self optimization goals   Optimization in Chemical Engineering Fernando Israel Gómez-Castro,Vicente Rico-Ramírez,2025-04-21 Optimization is an area in constant evolution The search for robust optimization techniques to deal with the highly non convex models that represent the systems related to Chemical Engineering has led to important advances in the area The need for developing economically feasible processes which are simultaneously environmentally friendly safe and controllable requires for adequate optimization strategies Moreover finding a global optimum is still a challenge for a diversity of cases Thus this book presents a compilation of classic and emerging optimization techniques focusing on their application to systems related to the Chemical Engineering The book shows the applications of classic mathematical programming metaheuristic optimization methods and machine learning based strategies The analysis of the described techniques allows the reader identifying the advantages and disadvantages of each approach Moreover the book will discuss the perspectives for future developments on the area

Encyclopedia of Parallel Computing David Padua,2011-09-08 Containing over 300 entries in an A Z format the Encyclopedia of Parallel Computing provides easy intuitive access to relevant information for professionals and researchers seeking access to any aspect within the broad field of parallel computing Topics for this comprehensive reference were selected written and peer reviewed by an international pool of distinguished researchers in the field The Encyclopedia is broad in scope covering machine organization programming languages algorithms and applications Within each area concepts designs and specific implementations are presented The highly structured essays in this work comprise synonyms a

definition and discussion of the topic bibliographies and links to related literature Extensive cross references to other entries within the Encyclopedia support efficient user friendly searchers for immediate access to useful information Key concepts presented in the Encyclopedia of Parallel Computing include laws and metrics specific numerical and non numerical algorithms asynchronous algorithms libraries of subroutines benchmark suites applications sequential consistency and cache coherency machine classes such as clusters shared memory multiprocessors special purpose machines and dataflow machines specific machines such as Cray supercomputers IBM s cell processor and Intel s multicore machines race detection and auto parallelization parallel programming languages synchronization primitives collective operations message passing libraries checkpointing and operating systems Topics covered Speedup Efficiency Isoefficiency Redundancy Amdahls law Computer Architecture Concepts Parallel Machine Designs Benmarks Parallel Programming concepts design Algorithms Parallel applications This authoritative reference will be published in two formats print and online The online edition features hyperlinks to cross references and to additional significant research Related Subjects supercomputing high performance computing distributed computing   *Upper and Lower Bounds for Stochastic Processes* Michel Talagrand,2022-01-01 This book provides an in depth account of modern methods used to bound the supremum of stochastic processes Starting from first principles it takes the reader to the frontier of current research This second edition has been completely rewritten offering substantial improvements to the exposition and simplified proofs as well as new results The book starts with a thorough account of the generic chaining a remarkably simple and powerful method to bound a stochastic process that should belong to every probabilist s toolkit The effectiveness of the scheme is demonstrated by the characterization of sample boundedness of Gaussian processes Much of the book is devoted to exploring the wealth of ideas and results generated by thirty years of efforts to extend this result to more general classes of processes culminating in the recent solution of several key conjectures A large part of this unique book is devoted to the author s influential work While many of the results presented are rather advanced others bear on the very foundations of probability theory In addition to providing an invaluable reference for researchers the book should therefore also be of interest to a wide range of readers

Computational Stochastic Programming Lewis Ntaimo,2024-04-04 This book provides a foundation in stochastic linear and mixed integer programming algorithms with a focus on practical computer algorithm implementation The purpose of this book is to provide a foundational and thorough treatment of the subject with a focus on models and algorithms and their computer implementation The book s most important features include a focus on both risk neutral and risk averse models a variety of real life example applications of stochastic programming decomposition algorithms detailed illustrative numerical examples of the models and algorithms and an emphasis on computational experimentation With a focus on both theory and implementation of the models and algorithms for solving practical optimization problems this monograph is suitable for readers with fundamental knowledge of linear programming elementary analysis probability and statistics and

some computer programming background Several examples of stochastic programming applications areincluded providing numerical examples to illustrate the models and algorithms for both stochastic linear and mixed integer programming and showing the reader how to implement the models and algorithms using computer software *Applied Mathematical Programming and Modeling IV (APMOD 98)* Hercules Vladimirou,2001 *A Scenario Tree-Based Decomposition for Solving Multistage Stochastic Programs* Debora Mahlke,2011-01-30 Motivated by practical optimization problems occurring in energy systems with regenerative energy supply Debora Mahlke formulates and analyzes multistage stochastic mixed integer models For their solution the author proposes a novel decomposition approach which relies on the concept of splitting the underlying scenario tree into subtrees Based on the formulated models from energy production the algorithm is computationally investigated and the numerical results are discussed **Research in Stochastic Programming** John R. Birge,2001 **System Modeling and Analysis** Hisashi Kobayashi,Brian Lai-bue Mark,2009 Kobayashi and Mark present the most up to date analytical models simulation techniques and computational algorithms useful for performance evaluation of complex systems including computer systems communication networks transportation systems and manufacturing systems Broader in scope than other texts this book provides more in depth coverage of topics such as computational algorithms and approximations It appeals to students with a background or interest in a wide range of areas including systems analysis or telecommunication networks Publisher s website <u>Stochastic Linear Programming Algorithms</u> Janos Mayer,2022-04-19 A computationally oriented comparison of solution algorithms for two stage and jointly chance constrained stochastic linear programming problems this is the first book to present comparative computational results with several major stochastic programming solution approaches The following methods are considered regularized decomposition stochastic decomposition and successive discrete approximation methods for two stage problems cutting plane methods and a reduced gradient method for jointly chance constrained problems The first part of the book introduces the algorithms including a unified approach to decomposition methods and their regularized counterparts The second part addresses computer implementation of the methods describes a testing environment based on a model management system and presents comparative computational results with the various algorithms Emphasis is on the computational behavior of the algorithms **Decomposition Methods in Stochastic Systems** Ruiyang Song,2021 We study the roles and properties of decomposition methods in large scale stochastic decision making systems which are usually computation demanding to solve or hard to analyze directly By breaking down the complex original problem into smaller sub parts we may be able to significantly reduce the computing time design simple algorithms that leverage complex network structures or simplify the computation modules required in building the system Specifically we will elaborate on three different types of decomposition ideas and investigate the tradeoff between the improvement of efficiency and the potential degradation of performance 1 Decomposing sequential decision making systems along the time horizon Solving a finite horizon sequential decision making

problem can be very costly when the horizon is large as the dependency of run time on the horizon is usually linear or super linear By temporally dividing an original sequential problem into several sub problems we will be able to solve each sub problem in parallel which will largely reduce the computing time In general studying each sub problem separately will inevitably lead to a sub optimal solution for the overall original problem We will show that the performance loss incurred by this type of decomposition is usually small for large scale Markov Decision Processes with sufficiently long horizons 2 Decomposing the structure of hierarchical causal networks Stochastic decision making problems based on complex network structures are usually challenging to analytically study However by decomposing the original problem into sub problems with simpler structure insights can be gained towards how to solve the general problems For instance it is usually not difficult to design a simple algorithm for each sub problem by taking advantage of its structure However combining the results of the sub problems to form a good solution for the original problem is not trivial as it requires a comprehensive method that fully leverages the complex dependency relations among the sub structures in the network We will focus on a sequential decision making problem based on a causal inference network and study an algorithm devised with the above decomposition idea Performance bounds will be introduced and proved for this algorithm 3 Decomposing function blocks in distributed information processing systems In the previous two categories of problems the methods adopted to break down a large original problem either by dividing it along the temporal horizon or by decomposing it according to its network structure seem natural for the corresponding setups The main challenge in these problems is to analyze the performance once we fix the decomposition method However in some stochastic systems it is not trivial to find how the complex original problem can be decomposed In a distributed information processing system for example a local sensor may need to conduct a series of actions including receiving estimating and compressing the signal and transmitting the data to centralized processing modules This system will become very costly as the number of local processors increases because each processor needs to include a complex function block that completes all above actions on site To reduce the expenses for building large distributed systems we study an unconventional design enabled by a decomposition technique Instead of decomposing the overall information processing system we focus on the function blocks in the system By decomposing the function block in the local processors we will have more flexibility in the system design More specifically we will rearrange the order of the decomposed function blocks which enables us to migrate part of the functions to the central unit In this way we may adopt much simpler local units thus reducing the cost of the system In this report we will analyze the performance of this new design based on the decomposition and rearrangement of the function modules and provide performance bounds for it

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Table of Contents Stochastic Decomposition

1. Understanding the eBook Stochastic Decomposition
   - The Rise of Digital Reading Stochastic Decomposition
   - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Decomposition
   - Exploring Different Genres
   - Considering Fiction vs. Non-Fiction
   - Determining Your Reading Goals
3. Choosing the Right eBook Platform
   - Popular eBook Platforms
   - Features to Look for in an Stochastic Decomposition
   - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Decomposition
   - Personalized Recommendations
   - Stochastic Decomposition User Reviews and Ratings
   - Stochastic Decomposition and Bestseller Lists
5. Accessing Stochastic Decomposition Free and Paid eBooks

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