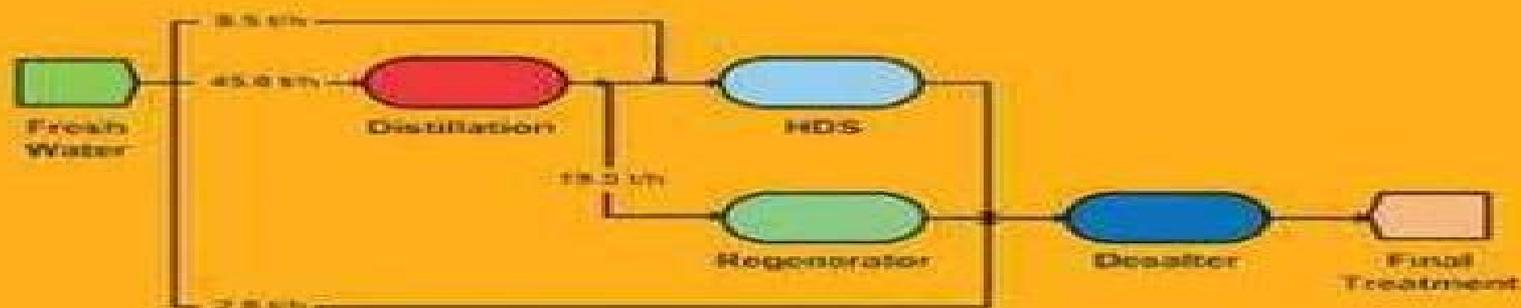


Advances in Process Systems Engineering – Vol. 2

STOCHASTIC GLOBAL OPTIMIZATION

Techniques and Applications in
Chemical Engineering



Gade Pandu Rangaiah
editor

Stochastic And Global Optimization

C. E. G. Boender



Stochastic And Global Optimization:

Stochastic and Global Optimization G. Dzemyda, V. Saltenis, A. Žilinskas, 2006-04-11 In the paper we propose a model of tax incentives optimization for investment projects with a help of the mechanism of accelerated depreciation Unlike the tax holidays which influence on effective income tax rate accelerated depreciation affects on taxable income In modern economic practice the state actively use for an attraction of investment into the creation of new enterprises such mechanisms as accelerated depreciation and tax holidays The problem under our consideration is the following Assume that the state region is interested in realization of a certain investment project for example the creation of a new enterprise In order to attract a potential investor the state decides to use a mechanism of accelerated tax depreciation The following question arise What is a reasonable principle for choosing depreciation rate From the state's point of view the future investor's behavior will be rational It means that while looking at economic environment the investor choose such a moment for investment which maximizes his expected net present value NPV from the given project For this case both criteria and investment rule depend on proposed by the state depreciation policy For the simplicity we will suppose that the purpose of the state for a given project is a maximization of a discounted tax payments into the budget from the enterprise after its creation Of course these payments depend on the moment of investor's entry and therefore on the depreciation policy established by the state

Stochastic Global Optimization Anatoly Zhigljavsky, Antanasz Zilinskas, 2007-11-20 This book aims to cover major methodological and theoretical developments in the field of stochastic global optimization This field includes global random search and methods based on probabilistic assumptions about the objective function We discuss the basic ideas lying behind the main algorithmic schemes formulate the most essential algorithms and outline the ways of their theoretical investigation We try to be mathematically precise and sound but at the same time we do not often delve deep into the mathematical detail referring instead to the corresponding literature We often do not consider the most general assumptions preferring instead simplicity of arguments For example we only consider continuous nite dimensional optimization despite the fact that some of the methods can easily be modified for discrete or in nite dimensional optimization problems The authors interests and the availability of good surveys on particular topics have influenced the choice of material in the book For example there are excellent surveys on simulated annealing both on theoretical and implementation aspects of this method and evolutionary algorithms including genetic algorithms We thus devote much less attention to these topics than they merit concentrating instead on the issues which are not that well documented in literature We also spend more time discussing the most recent ideas which have been proposed in the last few years

Global Optimization Stefan Schäffler, 2012-06-26 This self contained monograph presents a new stochastic approach to global optimization problems arising in a variety of disciplines including mathematics operations research engineering and economics The volume deals with constrained and unconstrained problems and puts a special emphasis on large scale problems It also introduces a new unified concept for unconstrained constrained vector and

stochastic global optimization problems All methods presented are illustrated by various examples Practical numerical algorithms are given and analyzed in detail The topics presented include the randomized curve of steepest descent the randomized curve of dominated points the semi implicit Euler method the penalty approach and active set strategies The optimal decoding of block codes in digital communications is worked out as a case study and shows the potential and high practical relevance of this new approach Global Optimization A Stochastic Approach is an elegant account of a refined theory suitable for researchers and graduate students interested in global optimization and its applications *Stochastic Adaptive Search for Global Optimization* Z.B. Zabinsky,2003-09-30 The book overviews several stochastic adaptive search methods for global optimization and provides analytical results regarding their performance and complexity It develops a class of hit and run algorithms that are theoretically motivated and do not require fine tuning of parameters Several engineering global optimization problems are summarized to demonstrate the kinds of practical problems that are now within reach Audience This book is suitable for graduate students researchers and practitioners in operations research engineering and mathematics **Stochastic Global Optimization and Its Applications with Fuzzy Adaptive Simulated Annealing** Hime Aguiar e Oliveira Junior,Lester Ingber,Antonio Petraglia,Mariane Rembold Petraglia,Maria Augusta Soares Machado,2012-01-26 Stochastic global optimization is a very important subject that has applications in virtually all areas of science and technology Therefore there is nothing more opportune than writing a book about a successful and mature algorithm that turned out to be a good tool in solving difficult problems Here we present some techniques for solving several problems by means of Fuzzy Adaptive Simulated Annealing Fuzzy ASA a fuzzy controlled version of ASA and by ASA itself ASA is a sophisticated global optimization algorithm that is based upon ideas of the simulated annealing paradigm coded in the C programming language and developed to statistically find the best global fit of a nonlinear constrained non convex cost function over a multi dimensional space By presenting detailed examples of its application we want to stimulate the reader s intuition and make the use of Fuzzy ASA or regular ASA easier for everyone wishing to use these tools to solve problems We kept formal mathematical requirements to a minimum and focused on continuous problems although ASA is able to handle discrete optimization tasks as well This book can be used by researchers and practitioners in engineering and industry in courses on optimization for advanced undergraduate and graduate levels and also for self study **Stochastic Adaptive Search for Global Optimization** Z.B. Zabinsky,2013-12-04 The field of global optimization has been developing at a rapid pace There is a journal devoted to the topic as well as many publications and notable books discussing various aspects of global optimization This book is intended to complement these other publications with a focus on stochastic methods for global optimization Stochastic methods such as simulated annealing and genetic algorithms are gaining in popularity among practitioners and engineers because they are relatively easy to program on a computer and may be applied to a broad class of global optimization problems However the theoretical performance of these stochastic methods is not well understood In

this book an attempt is made to describe the theoretical properties of several stochastic adaptive search methods Such a theoretical understanding may allow us to better predict algorithm performance and ultimately design new and improved algorithms This book consolidates a collection of papers on the analysis and development of stochastic adaptive search The first chapter introduces random search algorithms Chapters 2-5 describe the theoretical analysis of a progression of algorithms A main result is that the expected number of iterations for pure adaptive search is linear in dimension for a class of Lipschitz global optimization problems Chapter 6 discusses algorithms based on the Hit and Run sampling method that have been developed to approximate the ideal performance of pure random search The final chapter discusses several applications in engineering that use stochastic adaptive search methods

Stochastic Global Optimization: Techniques And Applications In Chemical Engineering (With Cd-rom) Gade Pandu Rangaiah,2010-06-04 Optimization has played a key role in the design planning and operation of chemical and related processes for several decades Global optimization has been receiving considerable attention in the past two decades Of the two types of techniques for global optimization stochastic global optimization is applicable to any type of problems having non differentiable functions discrete variables and or continuous variables It thus shows significant promise and potential for process optimization So far there are no books focusing on stochastic global optimization and its applications in chemical engineering Stochastic Global Optimization a monograph with contributions by leading researchers in the area bridges the gap in this subject with the aim of highlighting and popularizing stochastic global optimization techniques for chemical engineering applications The book with 19 chapters in all is broadly categorized into two sections that extensively cover the techniques and the chemical engineering applications

Advances in Stochastic and Deterministic Global Optimization Panos M. Pardalos,Anatoly Zhigljavsky,Julius Žilinskas,2016-11-04 Current research results in stochastic and deterministic global optimization including single and multiple objectives are explored and presented in this book by leading specialists from various fields Contributions include applications to multidimensional data visualization regression survey calibration inventory management timetabling chemical engineering energy systems and competitive facility location Graduate students researchers and scientists in computer science numerical analysis optimization and applied mathematics will be fascinated by the theoretical computational and application oriented aspects of stochastic and deterministic global optimization explored in this book This volume is dedicated to the 70th birthday of Antanas ilinskas who is a leading world expert in global optimization Professor ilinskas s research has concentrated on studying models for the objective function the development and implementation of efficient algorithms for global optimization with single and multiple objectives and application of algorithms for solving real world practical problems

Bayesian and High-Dimensional Global Optimization Anatoly Zhigljavsky,Antanas Žilinskas,2021-03-02 Accessible to a variety of readers this book is of interest to specialists graduate students and researchers in mathematics optimization computer science operations research management science engineering and other

applied areas interested in solving optimization problems Basic principles potential and boundaries of applicability of stochastic global optimization techniques are examined in this book A variety of issues that face specialists in global optimization are explored such as multidimensional spaces which are frequently ignored by researchers The importance of precise interpretation of the mathematical results in assessments of optimization methods is demonstrated through examples of convergence in probability of random search Methodological issues concerning construction and applicability of stochastic global optimization methods are discussed including the one step optimal average improvement method based on a statistical model of the objective function A significant portion of this book is devoted to an analysis of high dimensional global optimization problems and the so called curse of dimensionality An examination of the three different classes of high dimensional optimization problems the geometry of high dimensional balls and cubes very slow convergence of global random search algorithms in large dimensional problems and poor uniformity of the uniformly distributed sequences of points are included in this book

Global Optimization Gerrit Theodoor Timmer,1984 **Handbook of Global Optimization** Reiner Horst,Panos M. Pardalos,H. Edwin Romeijn,2002-06-30 Global optimization is concerned with the computation and characterization of global optima of nonlinear functions During the past three decades the field of global optimization has been growing at a rapid pace and the number of publications on all aspects of global optimization has been increasing steadily Many applications as well as new theoretical algorithmic and computational contributions have resulted The Handbook of Global Optimization is the first comprehensive book to cover recent developments in global optimization Each contribution in the Handbook is essentially expository in nature but scholarly in its treatment The chapters cover optimality conditions complexity results concave minimization DC programming general quadratic programming nonlinear complementarity minimax problems multiplicative programming Lipschitz optimization fractional programming network problems trajectory methods homotopy methods interval methods and stochastic approaches

Stochastic Global Optimization Methods , *Stochastic Global Optimization Methods* A. H. G. Rinnooy Kan,G. T. Timmers,1985

Stochastic and Applied Global Optimization M. Montaz Ali,2011 [A stochastic approach to global optimization](#) A. H. G. Rinnooy Kan,C. G. E. Boender,G. T. Timmer,1984 *Stochastic Models for Global Optimization* Theodore Vassilios Theodosopoulos,Center for Intelligent Control Systems (U.S.),Massachusetts Institute of Technology. Laboratory for Information and Decision Systems,1995 *Frontiers in Global Optimization* Christodoulos A. Floudas,Panos M. Pardalos,2004 Global Optimization has emerged as one of the most exciting new areas of mathematical programming Global optimization has received a wide attraction from many fields in the past few years due to the success of new algorithms for addressing previously intractable problems from diverse areas such as computational chemistry and biology biomedicine structural optimization computer sciences operations research economics and engineering design and control The chapters in this volume focus on recent deterministic methods and stochastic methods for global optimization distributed computing

methods in global optimization and applications of global optimization in several branches of applied science and engineering computer science computational chemistry structural biology and bio informatics **Stochastic Global Optimization** H. Edwin Romeijn,1998 **A Stochastic Method for Global Optimization** C. E. G. Boender,1982 Stochastic Global Optimization Techniques ,2002 In this research a novel population based global optimization method has been studied The method is called Electromagnetism like Mechanism or in short EM The proposed method mimicks the behavior of electrically charged particles In other words a set of points is sampled from the feasible region and these points imitate the role of the charged particles in basic electromagnetism The underlying idea of the method is directing sample points toward local optimizers which point out attractive regions of the feasible space The proposed method has been applied to different test problems from the literature Moreover the viability of the method has been tested by comparing its results with other reported results from the literature Without using the higher order information EM has converged rapidly in terms of the number of function evaluations to the global optimum and produced highly efficient results for problems of varying degree of difficulty After a systematic study of the underlying stochastic process the proof of convergence to the global optimum has been given for the proposed method The thrust of the proof has been to show that in the limit at least one of the points in the population moves to the neighborhood of the global optimum with probability one The structure of the proposed method is very flexible permitting the easy development of variations Capitalizing on this several variants of the proposed method has been developed and compared with the other methods from the literature These variants of EM have been able to provide accurate answers to selected problems and in many cases have been able to outperform other well known methods

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