

STOCHASTIC LINEAR PROGRAMMING

Models, Theory, and Computation

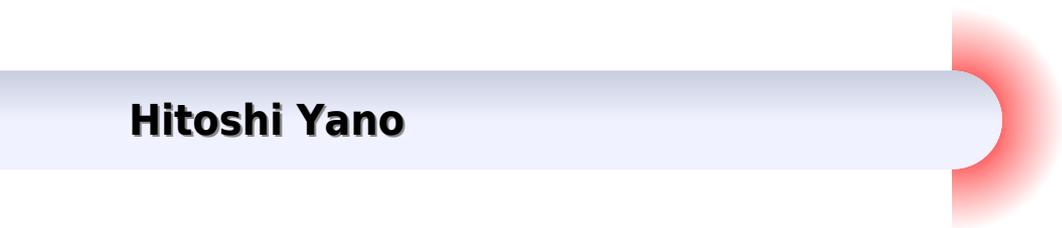
Peter Kall
János Mayer



Wiley-Interscience, INTERNATIONAL SERIES

Stochastic Linear Programming Models Theory And Computation

Hitoshi Yano



Stochastic Linear Programming Models Theory And Computation:

Stochastic Linear Programming Peter Kall, János Mayer, 2005

CONTENIDO Basic Linear Programming Prerequisites Nonlinear Programming Prerequisites Single Stage SLP models Models involving probability functions Quantile functions Value at Risk Models based on expectation Models built with deviation measures Modeling risk and opportunity Risk measures Multi stage SLP models The general SLP with recourse The two stage SLP The multi stage SLP Algorithms Single stage models with separate probability functions Single stage models with joint probability functions Single stage models based on expectation Single stage models involving VaR Single stage models with deviation measures Two stage recourse models Multistage recourse models Modeling systems for SLP

Stochastic Linear Programming Peter Kall, János Mayer, 2005 Peter Kall and Janos Mayer are distinguished scholars and professors of Operations Research and their research interest is particularly devoted to the area of stochastic optimization Stochastic Linear Programming Models Theory and Computation is a definitive presentation and discussion of the theoretical properties of the models the conceptual algorithmic approaches and the computational issues relating to the implementation of these methods to solve problems that are stochastic in nature The application area of stochastic programming includes portfolio analysis financial optimization energy problems random yields in manufacturing risk analysis etc In this book models in financial optimization and risk analysis are discussed as examples including solution methods and their implementation Stochastic programming is a fast developing area of optimization and mathematical programming Numerous papers and conference volumes and several monographs have been published in the area however the Kall and Mayer book will be particularly useful in presenting solution methods including their solid theoretical basis and their computational issues based in many cases on implementations by the authors The book is also suitable for advanced courses in stochastic optimization

Stochastic Linear Programming Peter Kall, János Mayer, 2010-11-11 This new edition of Stochastic Linear Programming Models Theory and Computation has been brought completely up to date either dealing with or at least referring to new material on models and methods including DEA with stochastic outputs modeled via constraints on special risk functions generalizing chance constraints ICC s and CVaR constraints material on Sharpe ratio and Asset Liability Management models involving CVaR in a multi stage setup To facilitate use as a text exercises are included throughout the book and web access is provided to a student version of the authors SLP IOR software Additionally the authors have updated the Guide to Available Software and they have included newer algorithms and modeling systems for SLP The book is thus suitable as a text for advanced courses in stochastic optimization and as a reference to the field From Reviews of the First Edition The book presents a comprehensive study of stochastic linear optimization problems and their applications The presentation includes geometric interpretation linear programming duality and the simplex method in its primal and dual forms The authors have made an effort to collect the most useful recent ideas and algorithms in this area A guide to the existing software is included as well Darinka Dentcheva

Mathematical Reviews Issue 2006 c This is a graduate text in optimisation whose main emphasis is in stochastic programming The book is clearly written This is a good book for providing mathematicians economists and engineers with an almost complete start up information for working in the field I heartily welcome its publication It is evident that this book will constitute an obligatory reference source for the specialists of the field Carlos Narciso Bouza Herrera Zentralblatt MATH Vol 1104 6 2007

Stochastic Linear Programming Algorithms 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

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

System Modeling and Optimization F. Ceragioli,A. Dontchev,H. Furuta,K. Marti,L. Pandolfi,2006-06-07 We publish in this volume the plenary talks and a selection of the papers on numerics optimization and their applications presented at the 22nd Conference on System Modeling and Optimization held at the Politecnico di Torino in July 2005 The conference has been organized by the Mathematical Department of the Politecnico di Torino IFIP is a multinational federation of professional and technical organizations concerned with information processes It was established in 1959 under the auspices of UNESCO IFIP still maintains friendly connections with specialized agencies of the UN systems It consists of Technical Committees The Seventh Technical Committee established in 1972 was created in 1968 by A V Balakrishnan J L Lions and G I Marchuk with a joint conference held in Sanremo and Novosibirsk The present edition of the conference is dedicated to Camillo Possio lured by a bomb during the last air raid over Torino in the sixtieth anniversary of his death The special session On the Possio equation and its special role in aeroelasticity was devoted to his achievements The special session Shape Analysis and optimization commemorates the 100th anniversary of Pompeiu thesis

Optimization Theory, Decision Making, and Operations Research Applications Athanasios Migdalas,Angelo Sifaleras,Christos K Georgiadis,Jason Papathanasiou,Emmanouil Stiakakis,2012-11-28 These proceedings consist of 30 selected research papers based on results presented at the 10th Balkan Conference 1st International Symposium on Operational Research BALCOR 2011 held in Thessaloniki Greece September 22 24 2011 BALCOR is an established biennial

conference attended by a large number of faculty researchers and students from the Balkan countries but also from other European and Mediterranean countries as well. Over the past decade the BALCOR conference has facilitated the exchange of scientific and technical information on the subject of Operations Research and related fields such as Mathematical Programming, Game Theory, Multiple Criteria Decision Analysis, Information Systems, Data Mining, and more, in order to promote international scientific cooperation. The carefully selected and refereed papers present important recent developments and modern applications and will serve as excellent reference for students, researchers, and practitioners in these disciplines.

Computational Stochastic Programming Lewis Ntamo, 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 are included, 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.

Interactive Multiobjective Decision Making Under Uncertainty Hitoshi Yano, 2017-02-03. Recently many books on multiobjective programming have been published. However, only a few books have been published in which multiobjective programming under the randomness and the fuzziness are investigated. On the other hand, several books on multilevel programming have been published in which multiple decision makers are involved in hierarchical decision situations. In this book, we introduce the latest advances in the field of multiobjective programming and multilevel programming under uncertainty. The reader can immediately use proposed methods to solve multiobjective programming and multilevel programming which are based on linear programming or convex programming technique. Organization of each chapter is summarized as follows. In Chapter 2, multiobjective programming problems with random variables are formulated and the corresponding interactive algorithms are developed to obtain a satisfactory solution in which the fuzziness of human's subjective judgment for permission levels are considered. In Chapter 3, multiobjective programming problems with fuzzy random variables are formulated and the corresponding interactive algorithms are developed to obtain a satisfactory solution in which not only the uncertainty of fuzzy random variables but also the fuzziness of human's subjective judgment for permission levels are considered. In Chapter 4, multiobjective multilevel programming is discussed and the interactive

algorithms are developed to obtain a satisfactory solution in which the hierarchical decision structure of multiple decision makers is reflected In Chapter 5 two kinds of farm planning problems are solved by applying the proposed method in which cost coefficients of crops are expressed by random variables

Stochastic Decomposition Julia L. Hingle, Suvrajeet Sen, 1996-02-29 This book summarizes developments related to a class of methods called Stochastic Decomposition SD algorithms which represent an important shift in the design of optimization algorithms Unlike traditional deterministic algorithms SD combines sampling approaches from the statistical literature with traditional mathematical programming constructs e.g decomposition cutting planes etc This marriage of two highly computationally oriented disciplines leads to a line of work that is most definitely driven by computational considerations Furthermore the use of sampled data in SD makes it extremely flexible in its ability to accommodate various representations of uncertainty including situations in which outcomes scenarios can only be generated by an algorithm simulation The authors report computational results with some of the largest stochastic programs arising in applications These results mathematical as well as computational are the tip of the iceberg Further research will uncover extensions of SD to a wider class of problems Audience Researchers in mathematical optimization including those working in telecommunications electric power generation transportation planning airlines and production systems Also suitable as a text for an advanced course in stochastic optimization

Computational Intelligence Kurosh Madani, António Dourado Correia, Agostinho Rosa, Joaquim Filipe, 2014-10-16 The present book includes extended and revised versions of a set of selected papers from the Fourth International Joint Conference on Computational Intelligence IJCCI 2012 held in Barcelona Spain from 5 to 7 October 2012 The conference was sponsored by the Institute for Systems and Technologies of Information Control and Communication INSTICC and was organized in cooperation with the Association for the Advancement of Artificial Intelligence AAAI The conference brought together researchers engineers and practitioners in computational technologies especially those related to the areas of fuzzy computation evolutionary computation and neural computation It is composed of three co located conferences each one specialized in one of the aforementioned knowledge areas Namely International Conference on Evolutionary Computation Theory and Applications ECTA International Conference on Fuzzy Computation Theory and Applications FCTA International Conference on Neural Computation Theory and Applications NCTA Recent progresses in scientific developments and applications in these three areas are reported in this book This book includes revised and extended versions of a strict selection of the best papers presented at the conference

Engineering Optimization Singiresu S. Rao, 2019-11-12 The revised and updated new edition of the popular optimization book for engineers The thoroughly revised and updated fifth edition of *Engineering Optimization Theory and Practice* offers engineers a guide to the important optimization methods that are commonly used in a wide range of industries The author a noted expert on the topic presents both the classical and most recent optimizations approaches The book introduces the basic methods and includes information on more advanced principles and applications The fifth edition

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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

Applications of Stochastic Programming Stein W. Wallace, William T. Ziemba, 2005-06-01 Consisting of two parts this book presents papers describing publicly available stochastic programming systems that are operational It presents a diverse collection of application papers in areas such as production supply chain and scheduling gaming environmental and pollution control financial modeling telecommunications and electricity

Mathematical Reviews, 2006

Stochastic Linear Programming P. Kall, 1976-01-01 Today many economists engineers and mathematicians are familiar with linear programming and are able to apply it This is owing to the following facts during the last 25 years efficient methods have been developed at the same time sufficient computer capacity became available finally in many different fields linear programs have turned out to be appropriate models for solving practical problems However to apply the theory and the methods of linear programming it is required that the data determining a linear program be fixed known numbers This condition is not fulfilled in many practical situations e g when the data are demands technological coefficients available capacities cost rates and so on It may happen that such data are random variables In this case it seems to be common practice to replace these random variables by their mean values and solve the resulting linear program By 1960 various authors had already recognized that this approach is unsound between 1955 and 1960 there were such papers as Linear Programming under

Uncertainty Stochastic Linear Programming with Applications to Agricultural Economics Chance Constrained Programming Inequalities for Stochastic Linear Programming Problems and An Approach to Linear Programming under Uncertainty

Introduction to Stochastic Programming John Birge, François Louveaux, 2000-02-02 This rapidly developing field encompasses many disciplines including operations research mathematics and probability Conversely it is being applied in a wide variety of subjects ranging from agriculture to financial planning and from industrial engineering to computer networks This textbook provides a first course in stochastic programming suitable for students with a basic knowledge of linear programming elementary analysis and probability The authors present a broad overview of the main themes and methods of the subject thus helping students develop an intuition for how to model uncertainty into mathematical problems what uncertainty changes bring to the decision process and what techniques help to manage uncertainty in solving the problems The early chapters introduce some worked examples of stochastic programming demonstrate how a stochastic model is formally built develop the properties of stochastic programs and the basic solution techniques used to solve them The book then goes on to cover approximation and sampling techniques and is rounded off by an in depth case study A well paced and wide ranging introduction to this subject *Proceedings of the Thirty-eighth Annual ACM Symposium on Theory of Computing* ACM Special Interest Group for Algorithms and Computation Theory, 2006 *Stochastic linear programming* Peter Kall, 1971 [Stochastic Programming](#) V.V. Kolbin, 1977-06-30 This book is devoted to the problems of stochastic or probabilistic programming The author took as his basis the specialized lectures which he delivered to the graduates from the economic cybernetics department of Leningrad University beginning in 1967 Since 1971 the author has delivered a specialized course on Stochastic Programming to the graduates from the faculty of applied mathematics management processes at Leningrad University The present monograph consists of seven chapters In Chapter I which is of an introductory character consideration is given to the problems of uncertainty and probability used for modelling complicated systems Fundamental indications for the classification of stochastic programming problems are given Chapter II is devoted to the analysis of various models of chance constrained stochastic programming problems Examples of technological and applied economic problems of management with chance constraints are given In Chapter III two stage stochastic programming problems are investigated various models are given and these models are qualitatively analyzed In the conclusion of the chapter consideration is given to the transport problem with random data the problem of the determination of production volume and the problem of planning the flights of aircraft as two stage stochastic programming problems Multi stage stochastic programming problems are investigated in Chapter IV The dependencies between prior and posterior decision rules and decision distributions are given Dual problems are investigated

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