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Stochastic Methods Of Operations Research

A.G. Malliaris

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Abstracts ,1978 Introduction to Stochastic Programming John R. Birge,François Louveaux,2011-06-15 The aim of stochastic programming is to find optimal decisions in problems which involve uncertain data This field is currently developing rapidly with contributions from many disciplines including operations research mathematics and probability At the same time it is now 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 aim to present a broad overview of the main themes and methods of the subject Its prime goal is to help students develop an intuition on 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 In this extensively updated new edition there is more material on methods and examples including several new approaches for discrete variables new results on risk measures in modeling and Monte Carlo sampling methods a new chapter on relationships to other methods including approximate dynamic programming robust optimization and online methods The book is highly illustrated with chapter summaries and many examples and exercises Students researchers and practitioners in operations research and the optimization area will find it particularly of interest Review of First Edition The discussion on modeling issues the large number of examples used to illustrate the material and the breadth of the coverage make Introduction to Stochastic Programming an ideal textbook for the area Interfaces 1998 **Scientific and Technical Aerospace Reports** ,1978 Mathematical Methods of Operations Research Thomas L. Saaty,1988 The first graduate level text devoted to mathematical methods of operations research this classic reference offers a concise history and overview of methods as well as an excellent exposition of the mathematical foundations underlying classical operations research procedures *Monte Carlo Optimization, Simulation and Sensitivity of Queueing Networks* Reuven Y. Rubinstein,1986-09-02 A theoretical treatment of Monte Carlo optimization simulation using perturbation analysis adaptive methods and variance reduction techniques Emphasizes concepts rather than mathematical completeness Shows how to use simulation and Monte Carlo methods efficiently for estimating performance measures sensitivities and optimization of stochastic systems **Parallel and Distributed Computing Handbook** Albert Y. Zomaya,1996 With over 1 000 pages and a wealth of illustrations and data tables this handbook offers readers the first information source with the scope to encompass the parallel and distributed computing revolution Written by an international team of experts the book summarizes the current state of the art interprets the most promising trends and spotlights commercial applications Moscow University Computational Mathematics and Cybernetics Moskovskiĭ gosudarstvennyĭ universitet im. M.V. Lomonosova,1997 Punched Cards, Their Applications to Science and Industry Robert S. Casey,James Whitney Perry,1951 *Introduction to Stochastic Programming* John R. Birge,François Louveaux,2006-04-06 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 **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics,1997 Contains research articles on the mathematics and applications of control theory and on those parts of optimization theory concerned with the dynamics of deterministic or stochastic systems in continuous or discrete time or otherwise dealing with differential equations dynamics infinite dimensional spaces or fundamental issues in variational analysis and geometry

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