Essays And Surveys In Global Optimization

Pierre Duchesne,Bruno Rémillard

Essays And Surveys In Global Optimization:

    Essays and Surveys in Global Optimization Charles Audet,Pierre Hansen,Giles Savard,2005-04-20 Global optimization aims at solving the most general problems of deterministic mathematical programming to find the global optimum of a nonlinear nonconvex multivariate function of continuous and or integer variables subject to constraints which may be themselves nonlinear and nonconvex In addition once the solutions are found proof of its optimality is also expected from this methodology Therefore with these difficulties in mind global optimization is becoming an increasingly powerful and important methodology Essays and Surveys in Global Optimization is the most recent examination of its mathematical capability power and wide ranging solutions to many fields in the applied sciences <u>Essays and Surveys in Metaheuristics</u> Celso C. Ribeiro,Pierre Hansen,2012-12-06 Finding exact solutions to many combinatorial optimization problems in busi ness engineering and science still poses a real challenge despite the impact of recent advances in mathematical programming and computer technology New fields of applications such as computational biology electronic commerce and supply chain management bring new challenges and needs for algorithms and optimization techniques Metaheuristics are master procedures that guide and modify the operations of subordinate heuristics to produce improved approx imate solutions to hard optimization problems with respect to more simple algorithms They also provide fast and robust tools producing high quality solutions in reasonable computation times The field of metaheuristics has been fast evolving in recent years Tech niques such as simulated annealing tabu search genetic algorithms scatter search greedy randomized adaptive search variable neighborhood search ant systems and their hybrids are currently among the most efficient and robust optimization strategies to find high quality solutions to many real life optimiza tion problems A very large nmnber of successful applications of metaheuristics are reported in the literature and spread throughout many books journals and conference proceedings A series of international conferences entirely devoted to the theory applications and computational developments in metaheuristics has been attracting an increasing number of participants from universities and the industry

    Lectures on Global Optimization Thomas Frederick Coleman,2009 A large number of mathematical models in many diverse areas of science and engineering have lead to the formulation of optimization problems where the best solution globally optimal is needed This book covers a small subset of important topics in global optimization with emphasis on theoretical developments and scientific applications <u>Global Optimization</u> Leo Liberti,Nelson Maculan,2006-06-22 Most books about global optimization describe the theory of the algorithms whereas a given implementation s quality never depends exclusively on the theoretical soundness of the algorithms that are implemented The literature rarely discusses the tuning of algorithmic parameters implementation tricks software architectures and the embedding of local solvers within global solvers And yet there are many good software implementations out there from which the entire community could learn something The scope of this book is moving a few steps toward the systematization of the path that goes from the invention

to the implementation and testing of a global optimization algorithm Some of the contributors to the book are famous and some are less well known but all are experts in the discipline of actually getting global optimization to work Thus the papers in this book address the following topics Descriptions of new implementations of general purpose or problem specific global optimization algorithms New algorithms in global optimization some with numerical results and a discussion of the implementation Surveys discussing existing software packages *Computational Science and Its Applications - ICCSA 2006* Marina L. Gavrilova,2006 **Nonlinear Integer Programming** Duan Li,Xiaoling Sun,2006-08-13 It is not an exaggeration that much of what people devote in their hfe re solves around optimization in one way or another On one hand many decision making problems in real applications naturally result in optimization problems in a form of integer programming On the other hand integer programming has been one of the great challenges for the optimization research community for many years due to its computational difficulties Exponential growth in its computational complexity with respect to the problem dimension Since the pioneering work of R Gomory 80 in the late 1950s the theoretical and methodological development of integer programming has grown by leaps and bounds mainly focusing on linear integer programming The past few years have also witnessed certain promising theoretical and methodological achieve ments in nonlinear integer programming When the first author of this book was working on duality theory for n convex continuous optimization in the middle of 1990s Prof Douglas J White suggested that he explore an extension of his research results to integer pro gramming The two authors of the book started their collaborative work on integer programming and global optimization in 1997 The more they have investigated in nonlinear integer programming the more they need to further delve into the subject Both authors have been greatly enjoying working in this exciting and challenging field   Parallel Problem Solving from Nature - PPSN XII Carlos Coello Coello,Vincenzo Cutello,Kalyanmoy Deb,Stephanie Forrest,Giuseppe Nicosia,Mario Pavone,2012-08-27 The two volume set LNCS 7491 and 7492 constitutes the refereed proceedings of the 12th International Conference on Parallel Problem Solving from Nature PPSN 2012 held in Taormina Sicily Italy in September 2012 The total of 105 revised full papers were carefully reviewed and selected from 226 submissions The meeting began with 6 workshops which offered an ideal opportunity to explore specific topics in evolutionary computation bio inspired computing and metaheuristics PPSN 2012 also included 8 tutorials The papers are organized in topical sections on evolutionary computation machine learning classifier systems image processing experimental analysis encoding EDA GP multiobjective optimization swarm intelligence collective behavior coevolution and robotics memetic algorithms hybridized techniques meta and hyperheuristics and applications   **Models and Algorithms for Global Optimization** Aimo Törn,Julius Žilinskas,2007-04-08 The research of Antanas Zilinskas has focused on developing models for global optimization implementing and investigating the corresponding algorithms and applying those algorithms to practical problems This volume dedicated to Professor Zilinskas on the occasion of his 60th birthday contains new survey papers in which leading researchers from the field present various models and

algorithms for solving global optimization problems   Foundations of Computational Intelligence Volume 3 Ajith Abraham,Aboul-Ella Hassanien,Patrick Siarry,Andries Engelbrecht,2009-04-27 Global optimization is a branch of applied mathematics and numerical analysis that deals with the task of finding the absolutely best set of admissible conditions to satisfy certain criteria objective function s formulated in mathematical terms Global optimization includes nonlinear stochastic and combinatorial programming multiobjective programming control games geometry approximation algorithms for parallel architectures and so on Due to its wide usage and applications it has gained the attention of researchers and practitioners from a plethora of scientific domains Typical practical examples of global optimization applications include Traveling salesman problem and electrical circuit design minimize the path length safety engineering building and mechanical structures mathematical problems Kepler conjecture Protein structure prediction minimize the energy function etc Global Optimization algorithms may be categorized into several types Deterministic example branch and bound methods Stochastic optimization example simulated annealing Heuristics and meta heuristics example evolutionary algorithms etc Recently there has been a growing interest in combining global and local search strategies to solve more complicated optimization problems This edited volume comprises 17 chapters including several overview Chapters which provides an up to date and state of the art research covering the theory and algorithms of global optimization Besides research articles and expository papers on theory and algorithms of global optimization papers on numerical experiments and on real world applications were also encouraged The book is divided into 2 main parts   *Handbook of Parallel Computing and Statistics* Erricos John Kontoghiorghes,2005-12-21 Technological improvements continue to push back the frontier of processor speed in modern computers Unfortunately the computational intensity demanded by modern research problems grows even faster Parallel computing has emerged as the most successful bridge to this computational gap and many popular solutions have emerged based on its concepts   *Utility Maximization in Nonconvex Wireless Systems* Johannes Brehmer,2012-03-15 This monograph develops a framework for modeling and solving utility maximization problems in nonconvex wireless systems The first part develops a model for utility optimization in wireless systems The model is general enough to encompass a wide array of system configurations and performance objectives Based on the general model a set of methods for solving utility maximization problems is developed in the second part of the book The development is based on a careful examination of the properties that are required for the application of each method This part focuses on problems whose initial formulation does not allow for a solution by standard methods and discusses alternative approaches The last part presents two case studies to demonstrate the application of the proposed framework In both cases utility maximization in multi antenna broadcast channels is investigated   **Advances in Swarm Intelligence** Ying Tan,Hideyuki Takagi,Yuhui Shi,Ben Niu,2017-07-18 The two volume set of LNCS 10385 and 10386 constitutes the proceedings of the 8th International Conference on Advances in Swarm Intelligence ICSI 2017 held in Fukuoka Japan in July August 2017 The total of 133 papers presented in these volumes

was carefully reviewed and selected from 267 submissions The paper were organized in topical sections as follows Part I theories and models of swarm intelligence novel swarm based optimization algorithms particle swarm optimization applications of particle swarm optimization ant colony optimization artificial bee colony algorithms genetic algorithms differential evolution fireworks algorithm brain storm optimization algorithm cuckoo searh and firefly algorithm Part II multi objective optimization portfolio optimization community detection multi agent systems and swarm robotics hybrid optimization algorithms and applications fuzzy and swarm approach clustering and forecast classification and detection planning and routing problems dialog system applications robotic control and other applications   *Column Generation* Guy Desaulniers,Jacques Desrosiers,Marius M. Solomon,2006-03-20 Column Generation is an insightful overview of the state of the art in integer programming column generation and its many applications The volume begins with A Primer in Column Generation which outlines the theory and ideas necessary to solve large scale practical problems illustrated with a variety of examples Other chapters follow this introduction on Shortest Path Problems with Resource Constraints Vehicle Routing Problem with Time Window Branch and Price Heuristics Cutting Stock Problems each dealing with methodological aspects of the field Three chapters deal with transportation applications Large scale Models in the Airline Industry Robust Inventory Ship Routing by Column Generation and Ship Scheduling with Recurring Visits and Visit Separation Requirements Production is the focus of another three chapters Combining Column Generation and Lagrangian Relaxation Dantzig Wolfe Decomposition for Job Shop Scheduling and Applying Column Generation to Machine Scheduling The final chapter by Fran ois Vanderbeck Implementing Mixed Integer Column Generation reviews how to set up the Dantzig Wolfe reformulation adapt standard MIP techniques to the column generation context branching preprocessing primal heuristics and deal with specific column generation issues initialization stabilization column management strategies   **Energy and Environment** Richard Loulou,Jean-Philippe Waaub,Georges Zaccour,2005-12-05 Energy and Environment is a volume on energy and environmental modeling that describes a broad variety of modeling methodologies embodied in models of varying scopes and philosophies ranging from top down integrated assessment models to bottom up partial equilibrium models to hybrid models
Handbook of Research on Artificial Immune Systems and Natural Computing: Applying Complex Adaptive Technologies Mo, Hongwei,2009-04-30 This book offers new ideas and recent developments in Natural Computing especially on artificial immune systems Provided by publisher   *Dynamic Games: Theory and Applications* Alain Haurie,Georges Zaccour,2005-05-06 Dynamic games continue to attract strong interest from researchers interested in modelling competitive as well as conflict situations exhibiting an intertemporel aspect Applications of dynamic games have proven to be a suitable methodology to study the behaviour of players decision makers and to predict the outcome of such situations in many areas including engineering economics management science military biology and political science Dynamic Games Theory and Applications collects thirteen articles written by established researchers It is an excellent

reference for researchers and graduate students covering a wide range of emerging and revisited problems in both cooperative and non cooperative games in different areas of applications especially in economics and management science

New Approaches to Circle Packing in a Square Péter Gábor Szabó,Mihaly Csaba Markót,Tibor Csendes,Eckard Specht,Leocadio G. Casado,Inmaculada García,2007-05-31 In one sense the problem of finding the densest packing of congruent circles in a square is easy to understand But on closer inspection this problem reveals itself to be an interesting challenge of discrete and computational geometry with all its surprising structural forms and regularities This book summarizes results achieved in solving the circle packing problem over the past few years providing the reader with a comprehensive view of both theoretical and computational achievements Typically illustrations of problem solutions are shown elegantly displaying the results obtained Beyond the theoretically challenging character of the problem the solution methods developed in the book also have many practical applications Since the codes can be worked with directly they will enable the reader to improve on them and solve problem instances that still remain challenging or to use them as a starting point for solving related application problems **Numerical Methods in Finance** Michèle Breton,Hatem Ben-Ameur,2005-05-06 GERAD celebrates this year its 25th anniversary The Center was created in 1980 by a small group of professors and researchers of HEC Montreal McGill University and of the Ecole Polytechnique de Montreal GERAD s activities achieved sufficient scope to justify its conversion in June 1988 into a Joint Research Centre of HEC Montreal the Ecole Polytechnique de Montreal and McGill University In 1996 the U versite du Quebec a Montreal joined these three institutions GERAD has fifty members professors more than twenty research associates and post doctoral students and more than two hundreds master and Ph D students GERAD is a multi university center and a vital forum for the devel ment of operations research Its mission is defined around the following four complementarily objectives The original and expert contribution to all research fields in GERAD s area of expertise The dissemination of research results in the best scientific outlets as well as in the society in general The training of graduate students and post doctoral researchers The contribution to the economic community by solving important problems and providing transferable tools *Optimization by GRASP* Mauricio G.C. Resende,Celso C. Ribeiro,2016-10-26 This is the first book to cover GRASP Greedy Randomized Adaptive Search Procedures a metaheuristic that has enjoyed wide success in practice with a broad range of applications to real world combinatorial optimization problems The state of the art coverage and carefully crafted pedagogical style lends this book highly accessible as an introductory text not only to GRASP but also to combinatorial optimization greedy algorithms local search and path relinking as well as to heuristics and metaheuristics in general The focus is on algorithmic and computational aspects of applied optimization with GRASP with emphasis given to the end user providing sufficient information on the broad spectrum of advances in applied optimization with GRASP For the more advanced reader chapters on hybridization with path relinking and parallel and continuous GRASP present these topics in a clear and concise fashion

Additionally the book offers a very complete annotated bibliography of GRASP and combinatorial optimization For the practitioner who needs to solve combinatorial optimization problems the book provides a chapter with four case studies and implementable templates for all algorithms covered in the text This book with its excellent overview of GRASP will appeal to researchers and practitioners of combinatorial optimization who have a need to find optimal or near optimal solutions to hard combinatorial optimization problems **Statistical Modeling and Analysis for Complex Data Problems** Pierre Duchesne,Bruno Rémillard,2005-04-12 STATISTICAL MODELING AND ANALYSIS FOR COMPLEX DATA PROBLEMS treats some of today s more complex problems and it reflects some of the important research directions in the field Twenty nine authors largely from Montreal s GERAD Multi University Research Center and who work in areas of theoretical statistics applied statistics probability theory and stochastic processes present survey chapters on various theoretical and applied problems of importance and interest to researchers and students across a number of academic domains Some of the areas and topics examined in the volume are an analysis of complex survey data the 2000 American presidential election in Florida data mining estimation of uncertainty for machine learning algorithms interacting stochastic processes dependent data copulas Bayesian analysis of hazard rates re sampling methods in a periodic replacement problem statistical testing in genetics and for dependent data statistical analysis of time series analysis theoretical and applied stochastic processes and an efficient non linear filtering algorithm for the position detection of multiple targets The book examines the methods and problems from a modeling perspective and surveys the state of current research on each topic and provides direction for further research exploration of the area

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