
Sequential Stochastic Optimization

R. Caroli
Robert C. Dalang



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Sequential Stochastic Optimization

Kurt Marti



Sequential Stochastic Optimization:

Sequential Stochastic Optimization R. Cairoli, Robert C. Dalang, 2011-07-26 Sequential Stochastic Optimization provides mathematicians and applied researchers with a well developed framework in which stochastic optimization problems can be formulated and solved Offering much material that is either new or has never before appeared in book form it lucidly presents a unified theory of optimal stopping and optimal sequential control of stochastic processes This book has been carefully organized so that little prior knowledge of the subject is assumed its only prerequisites are a standard graduate course in probability theory and some familiarity with discrete parameter martingales Major topics covered in Sequential Stochastic Optimization include Fundamental notions such as essential supremum stopping points accessibility martingales and supermartingales indexed by \mathbb{N} Conditions which ensure the integrability of certain suprema of partial sums of arrays of independent random variables The general theory of optimal stopping for processes indexed by \mathbb{N} Structural properties of information flows Sequential sampling and the theory of optimal sequential control Multi armed bandits Markov chains and optimal switching between random walks

Reinforcement Learning and Stochastic Optimization Warren B. Powell, 2022-03-15 REINFORCEMENT LEARNING AND STOCHASTIC OPTIMIZATION Clearing the jungle of stochastic optimization Sequential decision problems which consist of decision information decision information are ubiquitous spanning virtually every human activity ranging from business applications health personal and public health and medical decision making energy the sciences all fields of engineering finance and e commerce The diversity of applications attracted the attention of at least 15 distinct fields of research using eight distinct notational systems which produced a vast array of analytical tools A byproduct is that powerful tools developed in one community may be unknown to other communities Reinforcement Learning and Stochastic Optimization offers a single canonical framework that can model any sequential decision problem using five core components state variables decision variables exogenous information variables transition function and objective function This book highlights twelve types of uncertainty that might enter any model and pulls together the diverse set of methods for making decisions known as policies into four fundamental classes that span every method suggested in the academic literature or used in practice Reinforcement Learning and Stochastic Optimization is the first book to provide a balanced treatment of the different methods for modeling and solving sequential decision problems following the style used by most books on machine learning optimization and simulation The presentation is designed for readers with a course in probability and statistics and an interest in modeling and applications Linear programming is occasionally used for specific problem classes The book is designed for readers who are new to the field as well as those with some background in optimization under uncertainty Throughout this book readers will find references to over 100 different applications spanning pure learning problems dynamic resource allocation problems general state dependent problems and hybrid learning resource allocation problems such as those that arose in the COVID pandemic There are 370 exercises

organized into seven groups ranging from review questions modeling computation problem solving theory programming exercises and a diary problem that a reader chooses at the beginning of the book and which is used as a basis for questions throughout the rest of the book

Sequential Stochastic Optimization in Water Resources Thomas Earl Croley,1972

Stochastic Optimization of Linear Sequential Control Systems Don William Hilgendorf,1964 **Extensions of the Theory of Sequential Stochastic Service Systems with Applications to Some Optimization Problems** Jasvantrai C. Shah,1968

Biogeography Glen MacDonald,2002-02-28 Biogeography illustrates how environment space and time interact to control the large scale distribution of organisms This book can be used for these courses which can be offered in either department This title includes the key concepts related to the study of vegetation and animal distributions and the human impact on these distributions

Pathways to a Smarter Power System Ozan Erdinc,Akin Tascikaraoglu,2019-04-23 Pathways to a Smarter Power System studies different concepts within smart grids that are used in both industry and system regulators e g distribution and transmission system operators and research This book covers these concepts from multiple perspectives and in multiple contexts presenting detailed technical information on renewable energy systems distributed generation and energy storage units methods to activate the demand side of power systems market structure needs and advanced planning concepts and new operational requirements specifically for power system protection technological evolvments and requirements regarding technology in ICT power electronics and control areas This book provides energy researchers and engineers with an indispensable guide on how to apply wider perspectives to the different technological and conceptual requirements of a smarter power system Includes concepts regarding conceptual and technological needs and investment planning suggestions for smart grid enabling strategies Contains new electric power system operational concepts required by industry along with R D studies addressing new solutions to potential operational problems Covers pathways to smarter power systems from successful existing examples to expected short medium and long term possibilities

Energy 4.0 Gulshan Sharma,Pitshou N. Bokoro,Sudeep Tanwar,2025-06-02 The text provides insight into renewable technologies and their challenges in terms of design efficiency implementation and solutions to mitigate the problem of energy crisis It will help the readers to understand the role of the fourth industrial revolution technologies in developing user friendly economic and implementable solutions to mitigate the present and future energy crisis through cleaner and renewable technologies Discusses electric energy transportation systems electricity distribution systems demand response metering smart grids and cyber security Covers electric vehicles vehicle to grid technologies charging while driving technology for future roads and highways and autonomous mobile robots Presents data driven modeling forecasting and optimization techniques of power and energy systems Illustrates energy storage technologies energy efficient systems power conversion topologies and related control techniques Explains the design of control algorithms for solar systems and the design of efficient energy management for solar power The text is primarily written for senior undergraduates graduate

students and academic researchers in the fields of electrical engineering electronics and communications engineering energy environmental engineering computer science and engineering

Stochastic Optimization Methods Kurt Marti,2005 This text provides a concise overview of stochastic optimization and considers nonlinear optimization problems Optimization problems arising in practice involve random parameters For the computation of robust optimal solutions deterministic substitute problems are needed Based on the distribution of the random data and using decision theoretical concepts optimization problems under stochastic uncertainty are converted into deterministic substitute problems

Hydrology Papers ,1976

Designing Innovations in Industrial Logistics Modelling A. Kusiak,M. Bielli,2021-05-30 Designing Innovations in Industrial Logistics Modelling describes practical methods for approaching the task of designing industrial logistics systems It surveys the development of logistics models and their application in manufacturing to designing planning and implementing the movement of supplies equipment and products This text reference book discusses the combination of operation and production research to obtain solutions for designing and integrating advanced logistics systems It provides the reader with a set of prescriptive and descriptive models and methods that have been developed exclusively for the purpose of designing managing and optimizing the architecture of such advanced systems The design and application of new tools and methods is presented in such a way that emphasizes the competitiveness of manufacturing industries and case studies are presented in a manner that demonstrates successful models and methods in advanced industrial logistics systems In addition Designing Innovations in Industrial Logistics Modelling explains the various formal tools and methodologies employed in evaluating new programs and covers program management and dynamic evaluation techniques

Stochastic Models in Operations Research: Stochastic optimization Daniel P. Heyman,Matthew J. Sobel,2004-01-01 This two volume set of texts explores the central facts and ideas of stochastic processes illustrating their use in models based on applied and theoretical investigations They demonstrate the interdependence of three areas of study that usually receive separate treatments stochastic processes operating characteristics of stochastic systems and stochastic optimization Comprehensive in its scope they emphasize the practical importance intellectual stimulation and mathematical elegance of stochastic models and are intended primarily as graduate level texts

Selected Water Resources Abstracts ,1974-04

Stochastic Optimization Kurt Marti,2012-12-06 This volume includes a selection of refereed papers presented at the GAMM IFIP Workshop on Stochastic Optimization Numerical Methods and Technical Applications held at the Federal Armed Forces University Munich May 29 31 1990 The objective of this meeting was to bring together scientists from Stochastic Programming and from those Engineering areas where Mathematical Programming models are common tools as e g Optimal Structural Design Power Dispatch Acid Rain Management etc The first theoretical part includes the papers by S D Flam H Niederreiter E Poechinger and R Schultz The second part on methods and applications contains the articles by N Baba N Grwe and W Roemisch J Mayer E A Mc Bean and A Vasarhelyi

Stochastic Optimization Stanislav Uryasev,Panos M.

Pardalos,2013-03-09 Stochastic programming is the study of procedures for decision making under the presence of uncertainties and risks Stochastic programming approaches have been successfully used in a number of areas such as energy and production planning telecommunications and transportation Recently the practical experience gained in stochastic programming has been expanded to a much larger spectrum of applications including financial modeling risk management and probabilistic risk analysis Major topics in this volume include 1 advances in theory and implementation of stochastic programming algorithms 2 sensitivity analysis of stochastic systems 3 stochastic programming applications and other related topics Audience Researchers and academics working in optimization computer modeling operations research and financial engineering The book is appropriate as supplementary reading in courses on optimization and financial engineering

A Course in Time Series Analysis Daniel Peña,George C. Tiao,Ruey S. Tsay,2001 This text derives from a number of presentations at the European Advance Course in Statistics ECAS in 1997 It aims to shed light on future directions of research in time series and is written by many researchers in the fields of statistics and econometrics

Methods for Meta-Analysis in Medical Research A. J. Sutton,2000-12-19 Major text including chapters on the following defining outcome measures assessing heterogeneity using fixed effects methods and random effects models for combining study estimates publication bias

Directional Statistics Kanti V. Mardia,Peter E. Jupp,2000 Observations which are directions axes or rotations occur in many sciences including astronomy biology earth sciences image analysis and medicine To analyse such data it is necessary to use the techniques of directional statistics in which the special structure of circles spheres and rotation groups is taken into account This book gives a unified and comprehensive account of directional statistics presenting both the underlying statistical theory and the practical methodology The book is divided into three parts The first part concentrates on statistics on the circle Topics covered include tests of uniformity tests of goodness of fit inference on von Mises distributions and non parametric methods The second part considers statistics on spheres of arbitrary dimension and includes a detailed account of inference on the main distributions on spheres Recent material on correlation regression time series robust techniques bootstrap methods density estimation and curve fitting is presented The third part considers statistics on more general sample spaces in particular rotation groups Stiefel manifolds Grassmann manifolds and complex projective spaces Shape analysis is considered from the perspective of directional statistics This text will be invaluable not only to researchers in probability and statistics interested in the latest developments in directional statistics but also to practitioners and researchers in many scientific fields including astronomy biology computer vision earth sciences and image analysis

Spatial Tessellations Atsuyuki Okabe,2000-07-26 Spatial data analysis is a fast growing area and Voronoi diagrams provide a means of naturally partitioning space into subregions to facilitate spatial data manipulation modelling of spatial structures pattern recognition and locational optimization With such versatility the Voronoi diagram and its relative the Delaunay triangulation provide valuable tools for the analysis of spatial data This is a rapidly growing research area and

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Shape and Shape Theory D. G. Kendall, 1999-10-18 Shape and Shape Theory D G Kendall Churchill College University of Cambridge UK D Barden Girton College University of Cambridge UK T K Carne King s College University of Cambridge UK H Le University of Nottingham UK The statistical theory of shape is a relatively new topic and is generating a great deal of interest and comment by statisticians engineers and computer scientists Mathematically shape is the geometrical information required to describe an object when location scale and rotational effects are removed The theory was pioneered by Professor David Kendall to solve practical problems concerning shape This text presents an elegant account of the theory of shape that has evolved from Kendall s work Features include A comprehensive account of Kendall s shape spaces A variety of topological and geometric invariants of these spaces Emphasis on the mathematical aspects of shape analysis Coverage of the mathematical issues for a wide range of applications The early chapters provide all the necessary background information including the history and applications of shape theory The authors then go on to analyse the topic in brilliant detail in a variety of different shape spaces Kendall s own procedures for visualising distributions of shapes and shape processes are covered at length Implications from other branches of mathematics are explored along with more advanced applications incorporating statistics and stochastic analysis Applied statisticians applied mathematicians engineers and computer scientists working and researching in the fields of archaeology astronomy biology geography and physical chemistry will find this book of great benefit The theories presented are used today in a wide range of subjects from archaeology through to physics and will provide fascinating reading to anyone engaged in such research Visit our web page <http://www.wiley.com>

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