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Linear Programming and Network Flows Cambridge University Press

An insightful, concise, and rigorous treatment of the basic theory of convex sets and functions in finite dimensions, and the analytical/geometrical foundations of convex optimization and duality theory. Convexity theory is first developed in a simple accessible manner, using easily visualized proofs. Then the focus shifts to a transparent geometrical line of analysis to develop the fundamental duality between descriptions of convex functions in terms of points, and in terms of hyperplanes. Finally, convexity theory and abstract duality are applied to problems of constrained optimization, Fenchel and conic duality, and game theory to develop the sharpest possible duality results within a highly visual geometric framework. This on-line version of the book, includes an extensive set of theoretical problems with detailed high-quality solutions, which significantly extend the range and value of the book. The book may be used as a text for a theoretical convex optimization course; the author has taught several variants of such a course at MIT and elsewhere over the last ten years. It may also be used as a supplementary source for nonlinear programming classes, and as a theoretical foundation for classes focused on convex optimization models (rather than theory). It is an excellent supplement to several of our books: *Convex Optimization Algorithms* (Athena Scientific, 2015), *Nonlinear Programming* (Athena Scientific, 2017), *Network Optimization* (Athena Scientific, 1998), *Introduction to Linear Optimization* (Athena Scientific, 1997), and *Network Flows and Monotropic Optimization* (Athena Scientific, 1998).

Continuous and Discrete Methods PHI Learning Pvt. Ltd.

A major part of natural language processing now depends on the use of text data to build linguistic analyzers. We consider statistical, computational approaches to modeling linguistic structure. We seek to unify across many approaches and many kinds of linguistic structures. Assuming a basic understanding of natural language processing and/or machine learning, we seek to bridge the gap between the two fields. Approaches to decoding (i.e., carrying out linguistic structure prediction) and supervised and unsupervised learning of models that predict discrete structures as outputs are the focus. We also survey natural language processing problems to which these methods are being applied, and we address related topics in probabilistic inference, optimization, and experimental methodology. Table of Contents: *Representations and Linguistic Data / Decoding: Making*

Predictions / Learning Structure from Annotated Data / Learning Structure from Incomplete Data / Beyond Decoding: Inference
Convex Optimization Springer

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9th International Symposium, SSTD 2005, Angra Dos Reis, Brazil, August 22-24, 2005, Proceedings

Introduction to Linear Optimization Combined Traffic Signal Control and Traffic Assignment Algorithms, Implementation and Numerical Results Container Terminals and Cargo Systems Design, Operations Management, and Logistics Control Issues

A rigorous and comprehensive treatment of network flow theory and monotropic optimization by one of the world's most renowned applied mathematicians. This classic textbook covers extensively the duality theory and the algorithms of linear and nonlinear network optimization optimization, and their significant extensions to monotropic programming (separable convex constrained optimization problems, including linear programs). It complements our other book on the subject of network optimization *Network Optimization: Continuous and Discrete Models* (Athena Scientific, 1998). Monotropic programming problems are characterized by a rich interplay between combinatorial structure and convexity properties. Rockafellar develops, for the first time, algorithms and a remarkably complete duality theory for these problems. Among its special features the book: (a) Treats in-depth the duality theory for linear and nonlinear network optimization (b) Uses a rigorous step-by-step approach to develop the principal network optimization algorithms (c) Covers the main algorithms for specialized network problems, such as max-flow, feasibility, assignment, and shortest path (d) Develops in detail the theory of monotropic programming, based on the author's highly acclaimed research (e) Contains many examples, illustrations, and exercises (f) Contains much new material not found in any other textbook

Linear and Integer Optimization Springer Science & Business Media

This book considers large and challenging multistage decision problems, which can be solved in principle by dynamic programming (DP), but their exact solution is computationally intractable. We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance. These methods are collectively known by several essentially equivalent names: reinforcement learning, approximate dynamic programming, neuro-dynamic programming. They have been at the forefront of research for the last 25 years, and they underlie, among others, the recent impressive successes of self-learning in the context of games such as chess and Go. Our subject has benefited greatly from the interplay of ideas from optimal control and from artificial intelligence, as it relates to reinforcement learning and simulation-based neural network methods. One of the aims of

the book is to explore the common boundary between these two fields and to form a bridge that is accessible by workers with background in either field. Another aim is to organize coherently the broad mosaic of methods that have proved successful in practice while having a solid theoretical and/or logical foundation. This may help researchers and practitioners to find their way through the maze of competing ideas that constitute the current state of the art. This book relates to several of our other books: *Neuro-Dynamic Programming* (Athena Scientific, 1996), *Dynamic Programming and Optimal Control* (4th edition, Athena Scientific, 2017), *Abstract Dynamic Programming* (2nd edition, Athena Scientific, 2018), and *Nonlinear Programming* (Athena Scientific, 2016). However, the mathematical style of this book is somewhat different. While we provide a rigorous, albeit short, mathematical account of the theory of finite and infinite horizon dynamic programming, and some fundamental approximation methods, we rely more on intuitive explanations and less on proof-based insights. Moreover, our mathematical requirements are quite modest: calculus, a minimal use of matrix-vector algebra, and elementary probability (mathematically complicated arguments involving laws of large numbers and stochastic convergence are bypassed in favor of intuitive explanations). The book illustrates the methodology with many examples and illustrations, and uses a gradual expository approach, which proceeds along four directions: (a) From exact DP to approximate DP: We first discuss exact DP algorithms, explain why they may be difficult to implement, and then use them as the basis for approximations. (b) From finite horizon to infinite horizon problems: We first discuss finite horizon exact and approximate DP methodologies, which are intuitive and mathematically simple, and then progress to infinite horizon problems. (c) From deterministic to stochastic models: We often discuss separately deterministic and stochastic problems, since deterministic problems are simpler and offer special advantages for some of our methods. (d) From model-based to model-free implementations: We first discuss model-based implementations, and then we identify schemes that can be appropriately modified to work with a simulator. The book is related and supplemented by the companion research monograph *Rollout, Policy Iteration, and Distributed Reinforcement Learning* (Athena Scientific, 2020), which focuses more closely on several topics related to rollout, approximate policy iteration, multiagent problems, discrete and Bayesian optimization, and distributed computation, which are either discussed in less detail or not covered at all in the present book. The author's website contains class notes, and a series of videolectures and slides from a 2021 course at ASU, which address a selection of topics from both books.

An Introduction to the Methodology and its Applications W.H. Freeman

This book is an elegant and rigorous presentation of integer programming, exposing the subject's mathematical depth and broad applicability. Special attention is given to the theory behind the algorithms used in state-of-the-art solvers. An abundance of concrete examples and exercises of both theoretical and real-world interest explore the wide range of applications and ramifications of the theory. Each chapter is accompanied by an expertly informed guide to the literature and special topics, rounding out the reader's understanding and serving as a gateway to deeper study. Key topics include: formulations polyhedral theory cutting planes decomposition enumeration semidefinite relaxations Written by renowned experts in integer programming and combinatorial optimization, *Integer Programming* is destined to become an essential text in the field.

Advances in Spatial and Temporal Databases Pergamon

This highly acclaimed work, first published by Prentice Hall in 1989, is a comprehensive and theoretically sound treatment of parallel and distributed numerical methods. It focuses on algorithms that are naturally suited for massive parallelization, and it explores the fundamental convergence, rate of convergence, communication, and synchronization issues associated with such algorithms. This is an extensive book, which aside from its focus on parallel and distributed algorithms, contains a wealth of material on a broad variety of computation and optimization topics. It is an excellent supplement to several of our other books, including *Convex Optimization Algorithms* (Athena Scientific, 2015), *Nonlinear Programming* (Athena Scientific, 1999), *Dynamic Programming and Optimal Control* (Athena Scientific, 2012), *Neuro-Dynamic Programming* (Athena Scientific, 1996), and *Network Optimization* (Athena Scientific, 1998). The on-line edition of the book contains a 95-page solutions manual.

Network Flows and Monotropic Optimization Elsevier

Researchers in management, industrial engineering, operations, and computer science have intensely studied scheduling for more than 50 years, resulting in an astounding body of knowledge in this field. *Handbook of Scheduling: Algorithms, Models, and Performance Analysis*, the first handbook on scheduling, provides full coverage of the most re

Introduction to Probability CRC Press

Linear Network Optimization presents a thorough treatment of classical approaches to network problems such as shortest path, max-flow, assignment, transportation, and minimum cost flow problems.

Innovations in Information Systems for Business Functionality and Operations Management Springer Science & Business Media

This book brings together papers from the 2018 International Conference on Communications, Signal Processing, and Systems, which was held in Dalian, China on July 14 – 16, 2018. Presenting the latest developments and discussing the interactions and links between these multidisciplinary fields, the book spans topics ranging from communications, signal processing and systems. It is aimed at undergraduate and graduate electrical engineering, computer science and mathematics students, researchers and engineers from academia and industry as well as government employees.

Theory and Applications Springer Science & Business Media

Discrete optimization problems are everywhere, from traditional operations research planning (scheduling, facility location and network design); to computer science databases; to advertising issues in viral marketing. Yet most such problems are NP-hard; unless $P = NP$, there are no efficient algorithms to find optimal solutions. This book shows how to design approximation algorithms: efficient algorithms that find provably near-optimal solutions. The book is organized around central algorithmic techniques for designing approximation algorithms, including greedy and local search algorithms, dynamic programming, linear and semidefinite programming, and randomization. Each chapter in the first section is devoted to a single algorithmic technique applied to several different problems, with more sophisticated treatment in the second section. The book also covers methods for proving that optimization problems are hard to approximate. Designed as a textbook for graduate-level algorithm courses, it will also serve as a reference for researchers interested in the heuristic solution of discrete optimization problems.

Design, Operations Management, and Logistics Control Issues Athena Scientific

A self-contained introduction to linear programming using MATLAB® software to elucidate the development of algorithms and theory. Exercises are included in each chapter, and additional information is provided in two appendices and an accompanying Web site. Only a basic knowledge of linear algebra and calculus is required.

Control Techniques for Complex Networks Cambridge University Press

This book explains the most prominent and some promising new, general techniques that combine metaheuristics with other optimization methods. A first introductory chapter reviews the basic principles of local search, prominent metaheuristics, and tree search,

dynamic programming, mixed integer linear programming, and constraint programming for combinatorial optimization purposes. The chapters that follow present five generally applicable hybridization strategies, with exemplary case studies on selected problems: incomplete solution representations and decoders; problem instance reduction; large neighborhood search; parallel non-independent construction of solutions within metaheuristics; and hybridization based on complete solution archives. The authors are among the leading researchers in the hybridization of metaheuristics with other techniques for optimization, and their work reflects the broad shift to problem-oriented rather than algorithm-oriented approaches, enabling faster and more effective implementation in real-life applications. This hybridization is not restricted to different variants of metaheuristics but includes, for example, the combination of mathematical programming, dynamic programming, or constraint programming with metaheuristics, reflecting cross-fertilization in fields such as optimization, algorithmics, mathematical modeling, operations research, statistics, and simulation. The book is a valuable introduction and reference for researchers and graduate students in these domains.

Experimental Algorithms Athena Scientific

This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

Linguistic Structure Prediction Morgan Kaufmann

Introduction to Linear Optimization Combined Traffic Signal Control and Traffic Assignment Algorithms, Implementation and Numerical Results Container Terminals and Cargo Systems Design, Operations Management, and Logistics Control Issues Springer Science & Business Media

Door Assignment and Sequencing Problems in Crossdocks and Container Terminals SIAM

This comprehensive edited volume is the first of its kind, designed to serve as a textbook for long-duration business analytics programs. It can also be used as a guide to the field by practitioners. The book has contributions from experts in top universities and industry. The editors have taken extreme care to ensure continuity across the chapters. The material is organized into three parts: A) Tools, B) Models and C) Applications. In Part A, the tools used by business analysts are described in detail. In Part B, these tools are applied to construct models used to solve business problems. Part C contains detailed applications in various functional areas of business and several case studies. Supporting material can be found in the appendices that develop the pre-requisites for the main text. Every chapter has a business orientation. Typically, each chapter begins with the description of business problems that are transformed into data questions; and methodology is developed to solve these

questions. Data analysis is conducted using widely used software, the output and results are clearly explained at each stage of development. These are finally transformed into a business solution. The companion website provides examples, data sets and sample code for each chapter.

MIT Press

Presenting a strong and clear relationship between theory and practice, Linear and Integer Optimization: Theory and Practice is divided into two main parts. The first covers the theory of linear and integer optimization, including both basic and advanced topics. Dantzig's simplex algorithm, duality, sensitivity analysis, integer optimization models

Linear Programming Springer

This book presents new insights and successful solutions to the operational problems of automated container terminals and cargo systems. It comprises reports on the state of the art, applications of quantitative methods, as well as case studies and simulation results. Its contributions are written by leading experts from academia and business and address practitioners and researchers in logistics, transportation, and management.

The Design of Approximation Algorithms Springer

From foundations to state-of-the-art; the tools and philosophy you need to build network models.

Algorithms and Codes Springer Science & Business Media

The refereed proceedings of the 9th International Symposium on Spatial and Temporal Databases, SSTD 2005, held in Angra dos Reis, Brazil in August 2005. The 24 revised full papers were thoroughly reviewed and selected from a total of 77 submissions. The book offers topical sections on query optimization and simulation, advanced query processing, spatial/temporal data streams, indexing schemes and structures, novel applications and real systems, moving objects and mobile environments.