

Time-Varying Network Optimization

Xiaoqiang Cai Dan Sha C.K. Wong



<u>Time Varying Network Optimization International Series</u> <u>In Operations Research Management Science</u>

Christopher S. Tang, Chung-Piaw Teo, Kwok-Kee Wei

Time Varying Network Optimization International Series In Operations Research Management Science:

Time-Varying Network Optimization Dan Sha, C. K. Wong, 2007-05-05 Network ow optimization problems may arise in a wide variety of important elds such as transportation telecommunication computer networking nancial planning logistics and supply chain management energy systems etc Signi cant and elegant results have been achieved onthetheory algorithms and applications of network owoptimization in the past few decades See for example the seminal books written by Ahuja Magnanti and Orlin 1993 Bazaraa Jarvis and Sherali 1990 Bertsekas 1998 Ford and Fulkerson 1962 Gupta 1985 Iri 1969 Jensen and Barnes 1980 Lawler 1976 and Minieka 1978 Most network optimization problems that have been studied up to date are however static in nature in the sense that it is assumed that it takes zero time to traverse any arc in a network and that all attributes of the network are constant without change at any time Networks in the real world are nevertheless time varying in essence in which any ow must take a certain amount of time to traverse an arc and the network structure and parameters such as arc and node capacities may change over time In such a problem how to plan and control the transmission of ow becomes very important since waiting at a node or travelling along a particular arc with di erent speed may allow one to catch the best timing along his path and therefore achieve his overall objective such as a minimum overall cost or a minimum travel time from the origin to the destination Linear Programming Robert J Vanderbei, 2007-10-23 This Third Edition introduces the latest theory and applications in optimization It emphasizes constrained optimization beginning with linear programming and then proceeding to convex analysis network flows integer programming quadratic programming and convex optimization You ll discover a host of practical business applications as well as non business applications With its focus on solving practical problems the book features free C programs to implement the major algorithms covered The book s accompanying website includes the C programs JAVA tools and new online instructional tools and exercises Supply Chain Games: Operations Management and Risk Valuation Konstantin Kogan, Charles S. Tapiero, 2007-09-05 In today s global economy supply chains are an essential ingredient to corporate survival and growth Operations strategy in supply chains must assume an ever expanding and strategic role of risks that modern enterprises face when they operate in an interdependent supply chain environment These operational and strategic facets entail a brand new set of operational problems and risks that have not always been understood or managed very well It falls to supply chain managers to identify and to educate corporate managers on what these critical operational problems and risks involve Supply Chain Games Operations Management and Risk Valuation provides business students and practitioners with the means to understand to model and to analyze these outstanding issues and problems that are the essential elements in managing supply chains today **Health Care Benchmarking and Performance Evaluation** Yasar A. Ozcan, 2007-12-08 Hugely relevant in today s world of healthcare performance management this comprehensive work applies the analytical framework of Data Envelopment Analysis methodology to provide health care administrators with specific tools for performance

evaluation Most important the book provides health care practitioners and administrators with information of what is lacking in specific aspects of performance and then outlines the ways how these performance inadequacies can be improved

<u>Linear and Nonlinear Programming</u> David G. Luenberger, Yinyu Ye, 2008-07-07 This third edition of the classic textbook in Optimization has been fully revised and updated It comprehensively covers modern theoretical insights in this crucial computing area and will be required reading for analysts and operations researchers in a variety of fields The book connects the purely analytical character of an optimization problem and the behavior of algorithms used to solve it Now the third edition has been completely updated with recent Optimization Methods The book also has a new co author Yinyu Ye of California's Stanford University who has written lots of extra material including some on Interior Point Methods

Computational Probability John H. Drew, Diane L. Evans, Andrew G. Glen, Lawrence Leemis, 2008-01-08 This title organizes computational probability methods into a systematic treatment The book examines two categories of problems Algorithms for Continuous Random Variables covers data structures and algorithms transformations of random variables and products of independent random variables Algorithms for Discrete Random Variables discusses data structures and algorithms sums of independent random variables and order statistics Hydropower Economics Finn R. Forsund, 2007-09-19 The state organisation responsible for coordinating the hydropower el tricity system in Norway Samkj ringen contacted me in 1990 about the advanced plan for deregulating the electricity system separating gene tion transmission and distribution and introducing a wholesale market for electricity It was felt that insights about the fundamental nature of running an electricity system based on hydropower was somewhat lacking within the team of academic economists engaged to write background reports by the Oil and Energy ministry responsible for driving the reform of the el tricity system When talking to engineers I was fascinated by the world of electricity with its physical laws and weird concepts such as reactive power and el tric phase angles Externalities of hydraulic interdependence between river based power stations and highly fluctuating loss and congestion ternalities involved in a meshed transmission network had to be rec nised Furthermore capturing all these elements required advanced mathematical methods of dynamic programming in a stochastic envir ment My conclusion was that a market design that neglected these aspects did it at its own peril I predicted volatile prices coming out of a competion between producers facing zero short run variable costs and problems with investments coming forth sufficiently from a social perspective However I can safely say that my report had no impact whatsoever on the Norwegian electricity reform of 1991 that must be regarded not the least by me as being highly successful

Manufacturing and Service Enterprise with Risks Masayuki Matsui,2008-10-09 The subject for this book is my life work on the enterprise modeling and integration by a stochastic queuing form and the book plan was conceived before my stay in the USA in 1996 97 as a visiting scholar The rst title was Stochastic Management and Design of Manufacturing Systems The rst version was attempted in 2001 however this version was inappropriate and was not revised till now It is 40

years since I attempted a stochastic approach to manufacturing and management due to the limitations of statistical approaches The century in which industrial engineering and management rose to the forefront was one in which a static statistical approach was applied to the development of classical models and general average theory. This book presents a stochastic management approach to the manufacturing and service enterprise with risks by a game strategic view and is based on many papers in production queueing studies that have appeared in famous journals The book s objective is to discuss and show the goals and constraints on manufacturing and service enterprises and to provide a strategic collaborative solution for management with risks in heterogeneity This book mainly focuses on the three manufacturing classes continuous poi wise and exible stream types under risks These manufacturing streams are rst studied using the respective stochastic processes and are characterized and dev oped as a queueing strategic control problem of look ahead buffer selection swit over and arrangement routings Moreover the behaviors of some design control variables are shown and useful theories for design are established Supply Chain Analysis Christopher S. Tang, Chung-Piaw Teo, Kwok-Kee Wei, 2007-11-28 Supply Chain Analysis A Handbook on the Interaction of Information System and Optimization is a carefully developed work focused on the analysis of supply chain interaction issues in emerging markets and industry sectors It is a leading edge handbook that will emphasize where little work has been done and where the rubber meets the road the supply chain process information and systems integration These are pertinent issues facing practitioners and researchers in today s business environment This is a gap bridging handbook that analyzes interaction issues from both the research and practitioner sides The result is a volume that examines and provides practical solutions on interaction issues while being firmly grounded in research principles An outstanding team of editors Chris Tang is well known and highly regarded in the area of Supply Chain Management He is both a department chairman and the Edward Carter Professor of Business Administration at UCLA Anderson School Professor Wei is the Dean of the Faculty of Business at the City University of Hong Kong and is an eminent scholar in the area of Information Technology Professor Teo has extensive experience in the area of Supply Chain Management and Optimization and he is with the NUS Business School at the National University of Singapore

Feasibility and Infeasibility in Optimization: John W. Chinneck,2007-10-25 Written by a world leader in the field and aimed at researchers in applied and engineering sciences this brilliant text has as its main goal imparting an understanding of the methods so that practitioners can make immediate use of existing algorithms and software and so that researchers can extend the state of the art and find new applications. It includes algorithms on seeking feasibility and analyzing infeasibility as well as describing new and surprising applications. **Design and Analysis of Simulation Experiments** Jack P.C. Kleijnen,2007-11-15 Simulation is a widely used methodology in all Applied Science disciplines This textbook focuses on this crucial phase in the overall process of applying simulation and includes the best of both classic and modern methods of simulation experimentation This book will be the standard reference book on the topic for both researchers and sophisticated

practitioners and it will be used as a textbook in courses or seminars focusing on this topic **System Signatures and** their Applications in Engineering Reliability Francisco J. Samaniego, 2007-09-04 Since the introduction of system signatures in Francisco Samaniego s 1985 paper the properties of this technical concept have been examined tested and proven in a wide variety of systems applications Based on the practical and research success in building reliability into systems with system signatures this is the first book treatment of the approach Its purpose is to provide guidance on how reliability problems might be structured modeled and solved Dynamic Optimization and Differential Games Terry L. Friesz, 2010-08-20 Dynamic Optimization and Differential Games has been written to address the increasing number of Operations Research and Management Science problems that involve the explicit consideration of time and of gaming among multiple agents With end of chapter exercises throughout it is a book that can be used both as a reference and as a textbook It will be useful as a guide to engineers operations researchers applied mathematicians and social scientists whose work involves both the theoretical and computational aspects of dynamic optimization and differential games Included throughout the text are detailed explanations of several original dynamic and game theoretic mathematical models which are of particular relevance in today s technologically driven global economy revenue management oligopoly pricing production planning supply chain management dynamic traffic assignment and dynamic congestion pricing The book emphasizes deterministic theory computational tools and applications associated with the study of dynamic optimization and competition in continuous time It develops the key results of deterministic continuous time optimal control theory from both the classical calculus of variations perspective and the more modern approach of infinite dimensional mathematical programming These results are then generalized for the analysis of differential variational inequalities arising in dynamic game theory for open loop environments Algorithms covered include steepest descent in Hilbert space gradient projection in Hilbert space fixed point methods and gap function methods Foreign-Exchange-Rate Forecasting with Artificial Neural Networks Lean Yu, Shouyang Wang, Kin Keung Lai, 2010-02-26 The foreign exchange market is one of the most complex dynamic markets with the characteristics of high volatility nonlinearity and irregularity Since the Bretton Woods System collapsed in 1970s the fluctuations in the foreign exchange market are more volatile than ever Furthermore some important factors such as economic growth trade development interest rates and inflation rates have significant impacts on the exchange rate fluctuation Meantime these characteristics also make it extremely difficult to predict foreign exchange rates Therefore exchange rates forecasting has become a very important and challenge research issue for both academic and ind trial communities In this monograph the authors try to apply artificial neural networks ANNs to exchange rates forecasting Selection of the ANN approach for change rates forecasting is because of ANNs unique features and powerful pattern recognition capability Unlike most of the traditional model based forecasting techniques ANNs are a class of data driven self adaptive and nonlinear methods that do not require specific assumptions on the und lying data generating process These

features are particularly appealing for practical forecasting situations where data are abundant or easily available even though the theoretical model or the underlying relationship is known Furthermore ANNs have been successfully applied to a wide range of forecasting problems in almost all areas of business industry and engineering In addition ANNs have been proved to be a universal fu tional approximator that can capture any type of complex relationships Optimization in Green Logistics Houda Derbel, Bassem Jarboui, Patrick Siarry, 2020-12-01 This book presents recent work that analyzes general issues of green logistics and smart cities The contributed chapters consider operating models with important ecological economic and social objectives The content will be valuable for researchers and postgraduate students in computer science information technology industrial engineering and applied mathematics **Hidden Markov Models in** Finance Rogemar S. Mamon, Robert J Elliott, 2007-04-26 A number of methodologies have been employed to provide decision making solutions to a whole assortment of financial problems in today s globalized markets Hidden Markov Models in Finance by Mamon and Elliott will be the first systematic application of these methods to some special kinds of financial problems namely pricing options and variance swaps valuation of life insurance policies interest rate theory credit risk modeling risk management analysis of future demand and inventory level testing foreign exchange rate hypothesis and early warning systems for currency crises This book provides researchers and practitioners with analyses that allow them to sort through the random noise of financial markets i e turbulence volatility emotion chaotic events etc and analyze the fundamental components of economic markets Hence Hidden Markov Models in Finance provides decision makers with a clear accurate picture of core financial components by filtering out the random noise in financial markets **Iust-in-Time Scheduling** Joanna Jozefowska, 2007-07-19 Just in Time Scheduling Models and Algorithms for Real Time Operating Systems is the first expository treatment surveying the theoretical work on computer systems models and algorithms utilized in just in time scheduling With the impact of globalization and supply chains on manufacturing there are immense amounts of material flowing through supply chains at any given time worldwide Therefore the scheduling of all the stages of material arriving at different geographical points at precise times is a highly significant problem Moreover the theoretical work in this area has larger ramifications for operational scheduling in many application areas The scheduling models and algorithms presented and illustrated in the book will be done so in the context of extensive use of computer systems in a real time context The book will survey and synthesize all the research in this topical area Multi-agent Optimization Angelia Nedić, Jong-Shi Pang, Gesualdo Scutari, Ying Sun, 2018-11-01 This book contains three well written research tutorials that inform the graduate reader about the forefront of current research in multi agent optimization. These tutorials cover topics that have not yet found their way in standard books and offer the reader the unique opportunity to be guided by major researchers in the respective fields Multi agent optimization lying at the intersection of classical optimization game theory and variational inequality theory is at the forefront of modern optimization and has recently undergone a dramatic development It seems timely to

provide an overview that describes in detail ongoing research and important trends This book concentrates on Distributed Optimization over Networks Differential Variational Inequalities and Advanced Decomposition Algorithms for Multi agent Systems This book will appeal to both mathematicians and mathematically oriented engineers and will be the source of inspiration for PhD students and researchers Process Optimization Enrique del Castillo, 2007-09-14 PROCESS OPTIMIZATION A Statistical Approach is a textbook for a course in experimental optimization techniques for industrial production processes and other noisy systems where the main emphasis is process optimization. The book can also be used as a reference text by Industrial Quality and Process Engineers and Applied Statisticians working in industry in particular in semiconductor electronics manufacturing and in biotech manufacturing industries Handbook of Marketing Decision Models Berend Wierenga, 2008-09-05 Marketing models is a core component of the marketing discipline The recent developments in marketing models have been incredibly fast with information technology e.g. the Internet online marketing e commerce and customer relationship management CRM creating radical changes in the way companies interact with their customers This has created completely new breeds of marketing models but major progress has also taken place in existing types of marketing models Handbook of Marketing Decision Models presents the state of the art in marketing decision models The book deals with new modeling areas such as customer relationship management customer value and online marketing as well as recent developments in other advertising sales promotions sales management and competition are dealt with New developments are in consumer decision models models for return on marketing management support systems and in special techniques such as time series and neural nets

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