Sequential Stochastic Optimization

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Stanislav Uryasev,Panos M. Pardalos

Sequential Stochastic Optimization:

Sequential Stochastic Optimization R. Cairoli,Robert C. Dalang,2011-07-26 Sequential Stochastic Optimization provides mathematicians andapplied researchers with a well developed framework in whichstochastic optimization problems can be formulated and solved Offering much material that is either new or has never beforeappeared in book form it lucidly presents a unified theory ofoptimal stopping and optimal sequential control of stochasticprocesses This book has been carefully organized so that littleprior knowledge of the subject is assumed its only prerequisitesare a standard graduate course in probability theory and somefamiliarity 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 INd Conditions which ensure the integrability of certain suprema ofpartial sums of arrays of independent random variables The general theory of optimal stopping for processes indexed byInd Structural properties of information flows Sequential sampling and the theory of optimal sequential control Multi armed bandits Markov chains and optimal switching betweenrandom walks **Reinforcement Learning and Stochastic Optimization** Warren B. Powell,2022-04-25 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

Uncertainty Management in Simulation-Optimization of Complex Systems Gabriella Dellino,Carlo Meloni,2015-06-29 This book aims at illustrating strategies to account for uncertainty in complex systems described by computer simulations When optimizing the performances of these systems accounting or neglecting uncertainty may lead to completely different results therefore uncertainty management is a major issues in simulation optimization Because of its wide field of applications simulation optimization issues have been addressed by different communities with different methods and from slightly different perspectives Alternative approaches have been developed also depending on the application context without any well established method clearly outperforming the others This editorial project brings together as chapter contributors researchers from different though interrelated areas namely statistical methods experimental design stochastic programming global optimization metamodeling and design and analysis of computer simulation experiments Editors goal is to take advantage of such a multidisciplinary environment to offer to the readers a much deeper understanding of the commonalities and differences of the various approaches to simulation based optimization especially in uncertain environments Editors aim to offer a bibliographic reference on the topic enabling interested readers to learn about the state of the art in this research area also accounting for potential real world applications to improve also the state of the practice Besides researchers and scientists of the field the primary audience for the proposed book includes PhD students academic teachers as well as practitioners and professionals Each of these categories of potential readers present adequate channels for marketing actions e g scientific academic or professional societies internet based communities and authors or buyers of related publications   **Stochastic Optimization of Linear Sequential Control Systems** Don William Hilgendorf,1964

Efficient Sequential Optimization in Water Resources Thomas E. Croley,1974   *Stochastic Optimization* Stanislav Uryasev,Panos M. Pardalos,2001-05-31 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 academies working in optimization computer modeling operations research and financial engineering The book is appropriate as supplementary reading in courses on optimization and financial engineering   **Machine Learning, Optimization, and Data Science** Giuseppe Nicosia,Varun Ojha,Emanuele La

Malfa,Giorgio Jansen,Vincenzo Sciacca,Panos Pardalos,Giovanni Giuffrida,Renato Umeton,2021-01-07 This two volume set LNCS 12565 and 12566 constitutes the refereed proceedings of the 6th International Conference on Machine Learning Optimization and Data Science LOD 2020 held in Siena Italy in July 2020 The total of 116 full papers presented in this two volume post conference proceedings set was carefully reviewed and selected from 209 submissions These research articles were written by leading scientists in the fields of machine learning artificial intelligence reinforcement learning computational optimization and data science presenting a substantial array of ideas technologies algorithms methods and applications **Risk-Averse Optimization and Control** Darinka Dentcheva,Andrzej Ruszczyński,2024-06-29 This book offers a comprehensive presentation of the theory and methods of risk averse optimization and control Problems of this type arise in finance energy production and distribution supply chain management medicine and many other areas where not only the average performance of a stochastic system is essential but also high impact and low probability events must be taken into account The book is a self contained presentation of the utility theory the theory of measures of risk including systemic and dynamic measures of risk and their use in optimization and control models It also covers stochastic dominance relations and their application as constraints in optimization models Optimality conditions for problems with nondifferentiable and nonconvex functions and operators involving risk measures and stochastic dominance relations are discussed Much attention is paid to multi stage risk averse optimization problems and to risk averse Markov decision problems Specialized algorithms for solving risk averse optimization and control problems are presented and analyzed stochastic subgradient methods for risk optimization decomposition methods for dynamic problems event cut and dual methods for stochastic dominance constraints and policy iteration methods for control problems The target audience is researchers and graduate students in the areas of mathematics business analytics insurance and finance engineering and computer science The theoretical considerations are illustrated with examples which make the book useful material for advanced courses in the area Quantitative Fund Management M.A.H. Dempster,Gautam Mitra,Georg Pflug,2008-12-22 The First Collection That Covers This Field at the Dynamic Strategic and One Period Tactical Levels Addressing the imbalance between research and practice Quantitative Fund Management presents leading edge theory and methods along with their application in practical problems encountered in the fund management industry A Current Snapshot of State of the Art Applications of Dynamic Stochastic Optimization Techniques to Long Term Financial Planning The first part of the book initially looks at how the quantitative techniques of the equity industry are shifting from basic Markowitz mean variance portfolio optimization to risk management and trading applications This section also explores novel aspects of lifetime individual consumption investment problems fixed mix portfolio rebalancing allocation strategies debt management for funding mortgages and national debt and guaranteed return fund construction Up to Date Overview of Tactical Financial Planning and Risk Management The second section covers nontrivial computational approaches to tactical fund management This part focuses on portfolio construction and risk

management at the individual security or fund manager level over the period up to the next portfolio rebalance It discusses non Gaussian returns new risk return tradeoffs and the robustness of benchmarks and portfolio decisions The Future Use of Quantitative Techniques in Fund Management With contributions from well known academics and practitioners this volume will undoubtedly foster the recognition and wider acceptance of stochastic optimization techniques in financial practice

Stochastic Multi-Stage Optimization Pierre Carpentier,Jean-Philippe Chancelier,Guy Cohen,Michel De Lara,2015-05-05 The focus of the present volume is stochastic optimization of dynamical systems in discrete time where by concentrating on the role of information regarding optimization problems it discusses the related discretization issues There is a growing need to tackle uncertainty in applications of optimization For example the massive introduction of renewable energies in power systems challenges traditional ways to manage them This book lays out basic and advanced tools to handle and numerically solve such problems and thereby is building a bridge between Stochastic Programming and Stochastic Control It is intended for graduates readers and scholars in optimization or stochastic control as well as engineers with a background in applied mathematics **Hydrology Papers** ,1976 Proceedings of the 1977 IEEE Conference on Decision & Control, Including the 16th Symposium on Adaptive Processes and a Special Symposium on Fuzzy Set Theory and Applications, December 7-9, 1977, Fairmont Hotel, New Orleans, Louisiana ,1977 **Stochastic Optimization Methods** Kurt Marti,2005-12-05 Optimization problems arising in practice involve random parameters For the computation of robust optimal solutions i e optimal solutions being insensitive with respect to random parameter variations 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 Due to the occurring probabilities and expectations approximative solution techniques must be applied Deterministic and stochastic approximation methods and their analytical properties are provided Taylor expansion regression and response surface methods probability inequalities First Order Reliability Methods convex approximation deterministic descent directions efficient points stochastic approximation methods differentiation of probability and mean value functions Convergence results of the resulting iterative solution procedures are given Selected Water Resources Abstracts ,1974 **The British National Bibliography** Arthur James Wells,1996 **Statistical Control** George E. P. Box,Alberto Luceño,1997-09-22 A detailed practical accessible guide to efficient statistical control Efficient control is a key element in the improvement and maintenance of quality and productivity This book shows the advantages of bringing together the more commonly used methods of statistical quality control with appropriate techniques of feedback adjustment It uses recent research and practical experience to provide feedback methods of immediate use in the workplace Statistical Control by Monitoring and Feedback Adjustment introduces a new coordinated approach to quality control The authors clear and cogent presentation uses extensive graphical explanation supplemented by numerous examples and computational tables A helpful selection of problems and solutions

further facilitates understanding Topics covered include A fresh look at process monitoring Using feedback adjustment charts Minimizing the size of adjustments Feedback techniques that minimize costs of adjustment and sampling Detection of special causes with Cuscore Statistics Efficient monitoring of operating feedback systems The roles of models optimization and robustness A brief review of time series analysis Statistical Control by Monitoring and Feedback Adjustment is important reading for quality control engineers and statisticians as well as graduate students in quality control industrial engineering and applied statistics   *Uncertainty Analysis with High Dimensional Dependence Modelling* Dorota Kurowicka,Roger M. Cooke,2006-03-31 This text provides both the mathematical foundations and practical applications in this rapidly expanding area including an up to date comprehensive overview of the foundations and applications of uncertainty analysis all the key topics including uncertainty elicitation dependence modelling sensitivity analysis and probabilistic inversion numerous worked examples and applications workbook problems enabling use for teaching software support for the examples using UNICORN a Windows based uncertainty modelling package developed by the authors and a website featuring a version of the UNICORN software tailored specifically for the book as well as computer programs and data sets to support the examples   *IIHR Report* Iowa Institute of Hydraulic Research,1983-03   **Financial Derivatives in Theory and Practice** P. J. Hunt,J. E. Kennedy,2000-05-31 This text primarily discusses the pricing and hedging of derivatives and the determination of risks associated with writing options Part 4 includes a compendium of examples many providing solutions to problems set earlier in the text

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