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Elements of Dynamic Optimization Introduction to Dynamic Programming Applied Dynamic Programming Knowledge-based Solution to Dynamic Optimization Problems Using Cultural Algorithms Dynamic Optimization, Second Edition Dynamic Optimization of Path-Constrained Switched Systems Solution Horizons for a Class of Nonstationary Dynamic Optimization Problems and Games Optimization in Engineering Dynamic Programming LQ Dynamic Optimization and Differential Games Numerical Solution of Dynamic Optimization Problems Dynamic Optimization Dynamic Programming Elements of Dynamic Optimization Two-level Solution Algorithms for Constrained Dynamic Optimization Problems Anticipatory Optimization for Dynamic Decision Making Stochastic Optimization in Insurance Dynamic Optimization Computational Solution of Dynamic Optimization Problems with General Differential-algebraic Constraints Global Solution of Mixed-Integer Dynamic Optimization Problems Optimization Theory with Applications The Art and Theory of Dynamic Programming Nonlinear and Dynamic Programming Dynamic Programming Multi-Objective Combinatorial Optimization A Dynamic Optimization Solution for a Complete Cycle of Normal Gait Approximate Dynamic Programming Adaptive Discretization Methods for the Efficient Solution of Dynamic Optimization Problems Compound Solution of Dynamic Optimization Problems with General Differential-algebraic Constraints Dynamic Optimization Solution of a Large Scale Optimization Problem with Dynamic Programming An Application of Dynamic Optimization Techniques for the Solution of Cost Minimization Problems Nature-inspired Methods for Stochastic, Robust and Dynamic Optimization Adaptive Multiscale Methods for the Solution of Dynamic Optimization Problems Solution of Dynamic Optimization Problems by Successive Quadratic Programming and Orthogonal Collocation Dynamic Optimization and Economic Applications The Method of Weighted Residuals and Variational Principles Numerical Methods and Optimization Dynamic Economics Dynamic Programming Variational Methods in the Solution of Certain Dynamic Optimization Problems in Operations Research

This book introduces a fairly universal approach to the design and analysis of exact optimization algorithms for multi-objective combinatorial optimization problems. It proposes the circuits without repetitions representing the sets of feasible solutions along with the increasing and strictly increasing cost functions as a model for such problems. The book designs the algorithms for multi-stage and bi-criteria optimization and for counting the solutions in the framework of this model. As applications, this book studies eleven known combinatorial optimization problems: matrix chain multiplication, global sequence alignment, optimal paths in directed graphs, binary search trees, convex polygon triangulation, line breaking (text justification), one-dimensional clustering, optimal bitonic tour, segmented least squares, optimization of matchings in trees, and 0/1 knapsack problem. The results presented are useful for researchers in combinatorial optimization. This book is also useful as the basis for graduate courses. Introduction to Dynamic Programming introduces the reader to dynamic programming and presents the underlying mathematical ideas and results, as well as the application of these ideas to various problem areas. A large number of solved practical problems and computational examples are included to clarify the way dynamic programming is used to solve problems. A consistent notation is applied throughout the text for the expression of quantities such as state variables and decision variables. This monograph consists of 10 chapters and opens with an overview of dynamic programming as a particular approach to optimization, along with the basic components of any mathematical optimization model. The following chapters discuss the application of dynamic programming to variational problems; functional equations and the principle of optimality; reduction of state dimensionality and approximations; and stochastic processes and the calculus of variations. The final chapter looks at several actual applications of dynamic programming to practical problems, such as animal feedlot optimization and optimal scheduling of excess cash investment. This book should be suitable for self-study or for use as a text in a one-semester course on dynamic programming at the senior or first-year, graduate level for students of mathematics, statistics, operations research, economics, business, industrial engineering, or other engineering fields. This book explores discrete-time dynamic optimization and provides a detailed introduction to both deterministic and stochastic models. Covering problems with finite and infinite horizon, as well as Markov renewal programs, Bayesian control models and partially observable processes, the book focuses on the precise modelling of applications in a variety of areas, including operations research, computer science, mathematics, statistics, engineering, economics and finance. Dynamic Optimization is a carefully presented textbook which starts with discrete-time deterministic dynamic optimization problems, providing readers with the tools for sequential decision-making, before proceeding to the more complicated stochastic models. The authors present complete and simple proofs and illustrate the main results with numerous examples and exercises (without solutions). With relevant material covered in four appendices, this book is completely self-contained. The availability of today’s online information systems rapidly increases the relevance of dynamic decision making within a large number of operational contexts. Whenever a sequence of interdependent decisions occurs, making a single decision raises the need for anticipation of its future impact on the entire decision process. Anticipatory support is needed for a broad variety of dynamic and stochastic decision problems from different operational contexts such as finance, energy management, manufacturing and transportation. Example problems include asset allocation, feed-in of electricity produced by wind power as well as scheduling and routing. All these problems entail a sequence of decisions contributing to an overall goal and taking place in the course of a certain period of time. Each of the decisions is derived by solution of an optimization problem. As a consequence a stochastic and dynamic decision problem resolves into a series of optimization problems to be formulated and solved by anticipation of the remaining decision process. However, actually solving a dynamic decision problem by means of approximate dynamic programming still is a major scientific challenge. Most of the work done so far is devoted to problems allowing for formulation of the underlying optimization problems as linear programs. Problem domains like scheduling and routing, where linear programming typically does not produce a significant benefit for problem solving, have not been considered so far. Therefore, the industry demand for dynamic scheduling and routing is still predominantly satisfied by purely heuristic approaches to anticipatory decision making. Although this may work well for certain dynamic decision problems, these approaches lack transferability of findings to other, related problems. This book has serves two major purposes: ? It provides a comprehensive and unique view of anticipatory optimization for dynamic decision making. It fully integrates Markov decision processes, dynamic programming, data mining and optimization and introduces a new perspective on approximate dynamic programming. Moreover, the book identifies different degrees of anticipation, enabling an assessment of specific approaches to dynamic decision making. ? It shows for the first time how to successfully solve a dynamic vehicle routing problem by approximate dynamic programming. It elaborates on every building block required for this kind of approach to dynamic vehicle routing. Thereby the book has a pioneering character and is intended to provide a footing for the dynamic vehicle routing community. Nature-inspired algorithms have a great popularity in the current scientific community, being the focused scope of many research contributions in the literature year by year. The rationale behind the acquired momentum by this broad family of methods lies on their outstanding performance evinced in hundreds of research fields and problem instances. This book gravitates on the development of nature-inspired methods and their application to stochastic, dynamic and robust optimization. Topics covered by this book include the design and development of evolutionary algorithms, bio-inspired metaheuristics, or memetic methods, with empirical, innovative findings when used in different subfields of mathematical optimization, such as stochastic, dynamic, multimodal and robust optimization, as well as noisy optimization and dynamic and constraint satisfaction problems. Originally published: Amsterdam: Elsevier Science, c1991. In this text, Dr. Chiang introduces students to the most important methods of dynamic optimization used in economics. The classical calculus of variations, optimal control theory, and dynamic programming in its discrete form are explained in the usual Chiang fashion, with patience and thoroughness. The economic examples, selected from both classical and recent literature, serve not only to illustrate applications of the mathematical methods, but also to provide a useful glimpse of the development of thinking in several areas of economics. The main purpose of the book is to show how a viscosity approach can be used to tackle control problems in insurance. The problems covered are the maximization of survival probability as well as the maximization of dividends in the classical collective risk model. The authors consider the possibility of controlling the risk process by reinsurance as well as by investments. They show that optimal value functions are characterized as either the unique or the smallest viscosity solution of the associated Hamilton-Jacobi-Bellman equation; they also study the structure of the optimal strategies and show how to find them. The viscosity approach was widely used in control problems related to mathematical finance but until quite recently it was not used to solve control problems related to actuarial mathematical science. This book is designed to familiarize the reader on how to use this approach. The intended audience is graduate students as well as researchers in this area. "Dynamic Optimization" takes an applied approach to its subject, offering many examples and solved problems that draw from aerospace, robotics, and mechanics. The abundance of thoroughly tested general algorithms and Matlab codes provide the reader with the practice necessary to master this inherently difficult subject, while the realistic engineering problems and examples keep the material interesting and relevant. FEATURES/BENEFITS Covers dynamic programming, relating it to the calculus of variations and optimal control, and neighboring optimum control (differential dynamic programming), a practical method for nonlinear feedback control. Includes a disk that contains 40 gradient and shooting codes, as well as codes that solve the time-varying Riccati equation (the DYNOPT Toolbox). These codes have been thoroughly tested on hundreds of problems. Contains many realistic examples and problems. Solutions to the examples and problems, as well as the codes that produce the figures, are included on the accompanying disk. Covers dynamic optimization with inequality constraints and singular arcs using inverse dynamic optimization (differential inclusion). This textbook covers the fundamentals of optimization, including linear, mixed-integer linear, nonlinear, and dynamic optimization techniques, with a clear engineering focus. It carefully describes classical optimization models and algorithms using an engineering problem-solving perspective, and emphasizes modeling issues using many real-world examples related to a variety of application areas. Providing an appropriate blend of practical applications and optimization theory makes the text useful to both practitioners and students, and gives the reader a good sense of the power of optimization and the potential difficulties in applying optimization to modeling real-world systems. The book is intended for undergraduate and graduate-level teaching in industrial engineering and other engineering specialties. It is also of use to industry practitioners, due to the inclusion of real-world applications, opening the door to advanced courses on both modeling and algorithm development within the industrial engineering and operations research fields. Humans interact with and are part of the mysterious processes of nature. Inevitably they have to discover how to manage the environment for their long-term survival and benefit. To do this successfully means learning something about the dynamics of natural processes, and then using the knowledge to work with the forces of nature for some desired outcome. These are intriguing and challenging tasks. This book describes a technique which has much to offer in attempting to achieve the latter task. A knowledge of dynamic programming is useful for anyone interested in the optimal management of agricultural and natural resources for two reasons. First, resource management problems are often problems of dynamic optimization. The dynamic programming approach offers insights into the economics of dynamic optimization which can be explained much more simply than can other approaches. Conditions for the optimal management of a resource can be derived using the logic of dynamic programming, taking as a starting point the usual economic definition of the value of a resource which is optimally managed through time. This is set out in Chapter I for a general resource problem with the minimum of mathematics. The results are related to the discrete maximum principle of control theory. In subsequent chapters dynamic programming arguments are used to derive optimality conditions for particular resources. This text, covering a very large span of numerical methods and optimization, is primarily aimed at advanced undergraduate and graduate students. A background in calculus and linear algebra are the only mathematical requirements. The abundance of advanced methods and practical applications will be attractive to scientists and researchers working in different branches of engineering. The reader is progressively introduced to general numerical methods and optimization algorithms in each chapter. Examples accompany the various methods and guide the students to a better understanding of the applications. The user is often provided with the opportunity to verify their results with complex programming code. Each chapter ends with graduated exercises which furnish the student with new cases to study as well as ideas for exam/homework problems for the instructor. A set of programs made in MatlabTM is available on the author's personal website and presents both numerical and optimization methods. Optimal control and estimation problems are currently solved by embedding a differential equation solver into the optimization strategy. The optimization algorithm chooses the control profile, or parameter estimates, and requires the differential equation routine to solve the equations and evaluate the objective and constraint functionals at each step. Two popular methods for optimal control that follow this strategy are Control Vector Iteration (CVI) and Control Vector Parameterization (CVP), CVI requires solution of the Euler-Lagrange equations and minimization of the Hamiltonian while CVP involves repeated differential equation solutions driven by direct search optimization. Both methods can be prohibitively expensive even for small problems because they tend to converge slowly and require solution of differential equations at each iteration. The author introduces a method that avoids this requirement by simultaneously converging to the optimum while solving the differential equations. To do this, he applies orthogonal collocation to the system of differential equations and convert them into algebraic ones. He then applies an optimization strategy that does not require satisfaction of equality constraints at each iteration. Here the method is applied to a small initial value optimal control problem, although he is by no means restricted to problems of this type. (Author). This book provides a practical introduction to computationally solving discrete optimization problems using dynamic programming. From the examples presented, readers should more easily be able to formulate dynamic programming solutions to their own problems of interest. We also provide and describe the design, implementation, and use of a software tool that has been used to numerically solve all of the problems presented earlier in the book. This book is intended to provide an introductory text of

Nonlinear and Dynamic Programming for students of managerial economics and operations research. The author also hopes that engineers, business executives, managers, and others responsible for planning of industrial operations may find it useful as a guide to the problems and methods treated, with a view to practical applications. The book may be considered as a sequel to the author's Linear Programming in Industry (1960, 4th revised and enlarged edition 1974), but it can be used independently by readers familiar with the elements of linear programming models and techniques. The two volumes con stitute an introduction to the methods of mathematical programming and their application to industrial optimization problems. The author feels that the vast and ever-increasing literature on mathematical programming has not rendered an introductory exposition super fluous. The general student often tends to feel somewhat lost if he goes straight to the special literature; he will be better equipped for tackling real problems and using computer systems if he has acquired some previous training in constructing small-scale programming models and applying standard algorithms for solving them by hand. The book is intended to provide this kind of training, keeping the mathematics at the necessary minimum. The text contains numerous exercises. The reader should work out these problems for himself and check with the answers given at the end of the book. The text is based on lectures given at the University of Copenhagen. Game theory is the theory of social situations, and the majority of research into the topic focuses on how groups of people interact by developing formulas and algorithms to identify optimal strategies and to predict the outcome of interactions. Only fifty years old, it has already revolutionized economics and finance, and is spreading rapidly to a wide variety of fields. LQ Dynamic Optimization and Differential Games is an assessment of the state of the art in its field and the first modern book on linear-quadratic game theory, one of the most commonly used tools for modelling and analysing strategic decision making problems in economics and management. Linear quadratic dynamic models have a long tradition in economics, operations research and control engineering; and the author begins by describing the one-decision maker LQ dynamic optimization problem before introducing LQ differential games. Covers cooperative and non-cooperative scenarios, and treats the standard information structures (open-loop and feedback). Includes real-life economic examples to illustrate theoretical concepts and results. Presents problem formulations and sound mathematical problem analysis. Includes exercises and solutions, enabling use for self-study or as a course text. Supported by a website featuring solutions to exercises, further examples and computer code for numerical examples. LQ Dynamic Optimization and Differential Games offers a comprehensive introduction to the theory and practice of this extensively used class of economic models, and will appeal to applied mathematicians and econometricians as well as researchers and senior undergraduate/graduate students in economics, mathematics, engineering and management science. Designed to be used with Chiang's "Fundamental Methods of Mathematical Economics", or independently at advanced undergraduate or graduate level, this text presents an in-depth exploration of dynamic optimization in economics. Praise for the First Edition "Finally, a book devoted to dynamic programming and written using the language of operations research (OR)! This beautiful book fills a gap in the libraries of OR specialists and practitioners." —Computing Reviews This new edition showcases a focus on modeling and computation for complex classes of approximate dynamic programming problems Understanding approximate dynamic programming (ADP) is vital in order to develop practical and high-quality solutions to complex industrial problems, particularly when those problems involve making decisions in the presence of uncertainty. Approximate Dynamic Programming, Second Edition uniquely integrates four distinct disciplines—Markov decision processes, mathematical programming, simulation, and statistics—to demonstrate how to successfully approach, model, and solve a wide range of real-life problems using ADP. The book continues to bridge the gap between computer science, simulation, and operations research and now adopts the notation and vocabulary of reinforcement learning as well as stochastic search and simulation optimization. The author outlines the essential algorithms that serve as a starting point in the design of practical solutions for real problems. The three curses of dimensionality that impact complex problems are introduced and detailed coverage of implementation challenges is provided. The Second Edition also features: A new chapter describing four fundamental classes of policies for working with diverse stochastic optimization problems: myopic policies, look-ahead policies, policy function approximations, and policies based on value function approximations A new chapter on policy search that brings together stochastic search and simulation optimization concepts and introduces a new class of optimal learning strategies Updated coverage of the exploration exploitation problem in ADP, now including a recently developed method for doing active learning in the presence of a physical state, using the concept of the knowledge gradient A new sequence of chapters describing statistical methods for approximating value functions, estimating the value of a fixed policy, and value function approximation while searching for optimal policies The presented coverage of ADP emphasizes models and algorithms, focusing on related applications and computation while also discussing the theoretical side of the topic that explores proofs of convergence and rate of convergence. A related website features an ongoing discussion of the evolving fields of approximation dynamic programming and reinforcement learning, along with additional readings, software, and datasets. Requiring only a basic understanding of statistics and probability, Approximate Dynamic Programming, Second Edition is an excellent book for industrial engineering and operations research courses at the upper-undergraduate and graduate levels. It also serves as a valuable reference for researchers and professionals who utilize dynamic programming, stochastic programming, and control theory to solve problems in their everyday work. The Art and Theory of Dynamic Programming This work provides a unified and simple treatment of dynamic economics using dynamic optimization as the main theme, and the method of Lagrange multipliers to solve dynamic economic problems. The author presents the optimization framework for dynamic economics in order that readers can understand the approach and use it as they see fit. Instead of using dynamic programming, the author chooses instead to use the method of Lagrange multipliers in the analysis of dynamic optimization because it is easier and more efficient than dynamic programming, and allows readers to understand the substance of dynamic economics better. The author treats a number of topics in economics, including economic growth, macroeconomics, microeconomics, finance and dynamic games. The book also teaches by examples, using concepts to solve simple problems; it then moves to general propositions. This classic book covers the solution of differential equations in science and engineering in such as way as to provide an introduction for novices before progressing toward increasingly more difficult problems. The Method of Weighted Residuals and Variational Principles describes variational principles, including how to find them and how to use them to construct error bounds and create stationary principles. The book also illustrates how to use simple methods to find approximate solutions, shows how to use the finite element method for more complex problems, and provides detailed information on error bounds. Problem sets make this book ideal for self-study or as a course text. This book provides a series of systematic theoretical results and numerical solution algorithms for dynamic optimization problems of switched systems within infinite-dimensional inequality path constraints. Dynamic optimization of path-constrained switched systems is a challenging task due to the complexity from seeking the best combinatorial optimization among the system input, switch times and switching sequences. Meanwhile, to ensure safety and guarantee product quality, path constraints are required to be rigorously satisfied (i.e., at an infinite number of time points) within a finite number of iterations. Several novel methodologies are presented by using dynamic optimization and semi-infinite programming techniques. The core advantages of our new approaches lie in two folds: i) The system input, switch times and the switching sequence can be optimized simultaneously. ii) The proposed algorithms terminate within finite iterations while coming with a certification of feasibility for the path constraints. In this book, first, we provide brief surveys on dynamic optimization of path-constrained systems and switched systems. For switched systems with a fixed switching sequence, we propose a bi-level algorithm, in which the input is optimized at the inner level, and the switch times are updated at the outer level by using the gradient information of the optimal value function calculated at the optimal input. We then propose an efficient single-level algorithm by optimizing the input and switch times simultaneously, which greatly reduces the number of nonlinear programs and the computational burden. For switched systems with free switching sequences, we propose a solution framework for dynamic optimization of path-constrained switched systems by employing the variant 2 of generalized Benders decomposition technique. In this framework, we adopt two different system formulations in the primal and master problem construction and explicitly characterize the switching sequences by introducing a binary variable. Finally, we propose a multi-objective dynamic optimization algorithm for locating approximated local Pareto solutions and quantitatively analyze the approximation optimality of the obtained solutions. This book provides a unified framework of dynamic optimization of path-constrained switched systems. It can therefore serve as a useful book for researchers and graduate students who are interested in knowing the state of the art of dynamic optimization of switched systems, as well as recent advances in path-constrained optimization problems. It is a useful source of up-to-date optimization methods and algorithms for researchers who study switched systems and graduate students of control theory and control engineering. In addition, it is also a useful source for engineers who work in the control and optimization fields such as robotics, chemical engineering and industrial processes. Broad-spectrum approach to important topic. Explores the classic theory of minima and maxima, classical calculus of variations, simplex technique and linear programming, optimality and dynamic programming, more. 1969 edition. Incorporating a number of the author's recent ideas and examples, Dynamic Programming: Foundations and Principles, Second Edition presents a comprehensive and rigorous treatment of dynamic programming. The author emphasizes the crucial role that modeling plays in understanding this area. He also shows how Dijkstra's algorithm is an excellent example of a dynamic programming algorithm, despite the impression given by the computer science literature. New to the Second Edition Expanded discussions of sequential decision models and the role of the state variable in modeling A new chapter on forward dynamic programming models A new chapter on the Push method that gives a dynamic programming perspective on Dijkstra's algorithm for the shortest path problem A new appendix on the Corridor method Taking into account recent developments in dynamic programming, this edition continues to provide a systematic, formal outline of Bellman's approach to dynamic programming. It looks at dynamic programming as a problem-solving methodology, identifying its constituent components and explaining its theoretical basis for tackling problems. This comprehensive study of dynamic programming applied to numerical solution of optimization problems. It will interest aerodynamic, control, and industrial engineers, numerical analysts, and computer specialists, applied mathematicians, economists, and operations and systems analysts. Originally published in 1962. The Princeton Legacy Library uses the latest print-on-demand technology to again make available previously out-of-print books from the distinguished backlist of Princeton University Press. These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions. The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905. Since its initial publication, this text has defined courses in dynamic optimization taught to economics and management science students. The two-part treatment covers the calculus of variations and optimal control. 1998 edition.

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