Numerica

A Modeling Language for Global Optimization

Pascal Van Hentenryck, Laurent Michel, and Yves Deville

Numerica A Modeling Language For Global Optimization

International Joint Conferences on Artificial Intelligence

Numerica A Modeling Language For Global Optimization:

Numerica Pascal Van Hentenryck,Laurent Michel,Yves Deville,1997 Many science and engineering applications require the user to find solutions to systems of nonlinear constraints or to optimize a nonlinear function subject to nonlinear constraints The field of global optimization is the study of methods to find all solutions to systems of nonlinear constraints and all global optima to optimization problems Numerica is modeling language for global optimization that makes it possible to state nonlinear problems in a form close to the statements traditionally found in textbooks and scientific papers The constraint solving algorithm of Numerica is based on a combination of traditional numerical methods such as interval and local methods and constraint satisfaction techniques This comprehensive presentation of Numerica describes its design functions and implementation It also discusses how to use Numerica effectively to solve practical problems and reports a number of experimental results A commercial implementation of Numerica is available from ILOG under the name ILOG Numerica   *Acta Numerica 2004: Volume 13* Arieh Iserles,2004-06-03 An annual volume presenting substantive survey articles in numerical mathematics and scientific computing   **IJCAI-97** International Joint Conferences on Artificial Intelligence,1997   Relaxation and Decomposition Methods for Mixed Integer Nonlinear Programming Ivo Nowak,2006-03-28 Nonlinearoptimizationproblemscontainingbothcontinuousanddiscretevariables are called mixed integer nonlinear programs MINLP Such problems arise in many elds such as process industry engineering design communications and nance There is currently a huge gap between MINLP and mixed integer linear programming MIP solvertechnology With a modernstate of the artMIP solver itispossibletosolvemodelswithmillionsofvariablesandconstraints whereasthe dimensionofsolvableMINLPsisoftenlimitedbyanumberthatissmallerbythree or four orders of magnitude It is theoretically possible to approximate a general MINLP by a MIP with arbitrary precision However good MIP approximations are usually much larger than the original problem Moreover the approximation of nonlinear functions by piecewise linear functions can be di cult and ti consuming In this book relaxation and decomposition methods for solving nonconvex structured MINLPs are proposed In particular a generic branch cut and price BCP framework for MINLP is presented BCP is the underlying concept in almost all modern MIP solvers Providing a powerful decomposition framework for both sequential and parallel solvers it made the success of the current MIP technology possible So far generic BCP frameworks have been developed only for MIP for example COIN BCP IBM 2003 andABACUS OREAS GmbH 1999 In order to generalize MIP BCP to MINLP BCP the following points have to be taken into account A given sparse MINLP is reformulated as a block separable program with linear coupling constraints The block structure makes it possible to generate Lagrangian cuts and to apply Lagrangian heuristics In order to facilitate the generation of polyhedral relaxations nonlinear c vex relaxations are constructed The MINLP separation and pricing subproblems for generating cuts and columns are solved with specialized MINLP solvers   **Programming with Constraints** Kim Marriott,Peter J. Stuckey,1998 Constraints Simplification optimization and

implication Finite constraint domains Constraint logic programming Simple modeling Using data structures Controlling search Modelling with finite domain constraints Advanced programming techniques CLP systems Other constraint programming languages Constraint databases Index   Numerical Software with Result Verification René Alt,Andreas Frommer,R. Baker Kearfott,Wolfram Luther,2004-02-12 Reliable computing techniques are essential if the validity of the output of a merical algorithm is to be guaranteed to be correct Our society relies more and more on computer systems Usually our systems appear to work successfully but there are sometimes serious and often minor errors Validated computing is one essential technology to achieve increased software reliability Formal gor in the de nition of data types the computer arithmetic in algorithm design and in program execution allows us to guarantee that the stated problem has or does not have a solution in an enclosing interval we compute If the enclosure is narrow we are certain that the result can be used Otherwise we have a clear warning that the uncertainty of input values might be large and the algorithm and the model have to be improved The use of interval data types and al rithms with controlled rounding and result veri cation capture uncertainty in modeling and problem formulation in model parameter estimation in algorithm truncation in operation round o and in model interpretation The techniques of validated computing have proven their merits in many scienti c and engineering applications They are based on solid and interesting theoretical studies in mathematics and computer science Contributions from elds including real complex and functional analysis semigroups probability statistics fuzzyintervalanalysis fuzzylogic automaticdi erentiation computer hardware operating systems compiler construction programming languages object oriented modeling parallel processing and software engineering are all essential   **Numerical Methods in Finance and Economics** Paolo Brandimarte,2013-06-06 A state of the art introduction to the powerful mathematical and statistical tools used in the field of finance The use of mathematical models and numerical techniques is a practice employed by a growing number of applied mathematicians working on applications in finance Reflecting this development Numerical Methods in Finance and Economics A MATLAB Based Introduction Second Edition bridges the gap between financial theory and computational practice while showing readers how to utilize MATLAB the powerful numerical computing environment for financial applications The author provides an essential foundation in finance and numerical analysis in addition to background material for students from both engineering and economics perspectives A wide range of topics is covered including standard numerical analysis methods Monte Carlo methods to simulate systems affected by significant uncertainty and optimization methods to find an optimal set of decisions Among this book s most outstanding features is the integration of MATLAB which helps students and practitioners solve relevant problems in finance such as portfolio management and derivatives pricing This tutorial is useful in connecting theory with practice in the application of classical numerical methods and advanced methods while illustrating underlying algorithmic concepts in concrete terms Newly featured in the Second Edition In depth treatment of Monte Carlo methods with due attention paid to variance reduction strategies New appendix on

AMPL in order to better illustrate the optimization models in Chapters 11 and 12 New chapter on binomial and trinomial lattices Additional treatment of partial differential equations with two space dimensions Expanded treatment within the chapter on financial theory to provide a more thorough background for engineers not familiar with finance New coverage of advanced optimization methods and applications later in the text Numerical Methods in Finance and Economics A MATLAB Based Introduction Second Edition presents basic treatments and more specialized literature and it also uses algebraic languages such as AMPL to connect the pencil and paper statement of an optimization model with its solution by a software library Offering computational practice in both financial engineering and economics fields this book equips practitioners with the necessary techniques to measure and manage risk *Proceedings of the ... International Joint Conference on Artificial Intelligence* ,1999 **Journal of the Society for Industrial and Applied Mathematics. Series B: Numerical Analysis** Society for Industrial and Applied Mathematics,2005 *Numerical Methods in Finance* Paolo Brandimarte,2003-09-29 Balanced coverage of the methodology and theory of numerical methods in finance Numerical Methods in Finance bridges the gap between financial theory and computational practice while helping students and practitioners exploit MATLAB for financial applications Paolo Brandimarte covers the basics of finance and numerical analysis and provides background material that suits the needs of students from both financial engineering and economics perspectives Classical numerical analysis methods optimization including less familiar topics such as stochastic and integer programming simulation including low discrepancy sequences and partial differential equations are covered in detail Extensive illustrative examples of the application of all of these methodologies are also provided The text is primarily focused on MATLAB based application but also includes descriptions of other readily available toolboxes that are relevant to finance Helpful appendices on the basics of MATLAB and probability theory round out this balanced coverage Accessible for students yet still a useful reference for practitioners Numerical Methods in Finance offers an expert introduction to powerful tools in finance Algorithms and Architectures for Real-Time Control 2000 V. Hernandez,G.W. Irwin,2000-12-04 The 6th IFAC Workshop on Algorithms and Architectures for Real Time Control AARTC 2000 was held at Palma de Mallorca Spain The objective as in previous editions was to show the state of the art and to present new developments and research results in software and hardware for real time control as well as to bring together researchers developers and practitioners both from the academic and the industrial world The AARTC 2000 Technical Program consisted of 11 presented sessions covering the major areas of software hardware and applications for real time control In particular sessions adressed robotics embedded systems modeling and control fuzzy logic methods industrial process control and manufacturing systems neural networks parallel and distributed processing processor architectures for control software design tools and methodologies and SCADA and multi layer control A total of 38 papers were selected from high quality full draft papers and late breaking paper contributions consisting of extended abstracts Participants from 15 countries attended the AARTC 2000 workshop The technical program also included two

plenary talks given by leading experts in the field Roger Goodall Department of Electronic and Electrical Engineering Loughborough University UK presented Perspectives on processing for real time control and Ricardo Sanz Universidad Polit cnica de Madrid Spain focused on CORBA for Control Systems Another highlight in the program was the final session on industrial presentations which was held in common with the Workshop on Real Time Programming WRTP 2000 In this session Abel Jim nez Industria de Turbo Propulsores S A Spain presented the Thrust Vectoring System Control Concept Ulrich Schmid Technische Universit t Wien Austria made a presentation with the title Applied Research A Scientist s Perspective and Harold W Lawson Lawson Konsult AB Sweden addressed Systems Engineering of a Successful Train Control System   *Principles and Practice of Constraint Programming* ,2005   *Journal of the ACM.* ,2001   **Intelligent Systems Report** ,1998   **Computation in Economics, Finance, and Engineering** Sean Holly,2000 This volume contains papers that were presented at the Symposium on Computation in Economics and Finance organised under the auspices of the International Federation of Automatic Control and the Society for Computational Economics The Conference was held at Cambridge University UK from 29th June to the 1st July 1998 It attracted many members of the international academic and research community in computational economics finance and econometrics This volume brings together a number of papers that demonstrate the use of computational methods in a variety of areas in economics and finance The contributions to the Symposium reflect the various shifts in the profession and the increasing use of computationally intensive techniques for the analysis of economic processes Papers have been grouped into sections according to their context rather than in the order in which they were presented Section 1 groups papers in the area of Finance including both theoretical and empirical studies Section 2 reflects a fast growing interest in seeking to model economic processes in novel ways drawing on the emerging literature in artificial intelligence and genetic adaptation Section 3 demonstrates the growing use of computational languages as a tool for the analysis and modelling of economic systems Subsequent sections range across many areas involving game theory policy co ordination agent based models time series and econometrics neural networks nonlinearities and simulation methods The preparation and selection of this volume owes much to the assistance and advice of both Berccedil Rustem and David Kendrick and the steering committee of the Society for Computational Economics   **SIAM Journal on Numerical Analysis** ,2002-12   *Modeling Languages and Systems* Collette Coullard,Robert Fourer,Jonathan H. Owen,2002   *RAIRO.* ,2003 International journal devoted to pure and applied research on the use of scientific methods and information processing in business and industry Articles may be in English or French   Artificial Intelligence and Symbolic Computation ,2000   *Choice* ,1998

Numerica A Modeling Language For Global Optimization Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has are more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Numerica A Modeling Language For Global Optimization**," compiled by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound affect our existence. Throughout this critique, we will delve in to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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