Numerical Methods for Simulation and Optimization of Piecewise Deterministic Markov Processes

Application to Reliability

Benoîte de Saporta
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The British National Bibliography Arthur James Wells,2009   Optimization, Simulation, and Control Altannar Chinchuluun,Panos M. Pardalos,Rentsen Enkhbat,Efstratios N. Pistikopoulos,2012-11-28 Optimization simulation and control play an increasingly important role in science and industry Because of their numerous applications in various disciplines research in these areas is accelerating at a rapid pace This volume brings together the latest developments in these areas of research as well as presents applications of these results to a wide range of real world problems The book is composed of invited contributions by experts from around the world who work to develop and apply new optimization simulation and control techniques either at a theoretical level or in practice Some key topics presented include equilibrium problems multi objective optimization variational inequalities stochastic processes numerical analysis optimization in signal processing and various other interdisciplinary applications This volume can serve as a useful resource for researchers practitioners and advanced graduate students of mathematics and engineering working in research areas where results in optimization simulation and control can be applied   Real-Time PDE-Constrained Optimization Lorenz T. Biegler,Omar Ghattas,Matthias Heinkenschloss,David Keyes,Bart van Bloemen Waanders,2007-07-12 a timely contribution to a field of growing importance This carefully edited book presents a rich collection of chapters ranging from mathematical methodology to emerging applications I recommend it to students as a rigorous and comprehensive presentation of simulation based optimization and to researchers as an overview of recent advances and challenges in the field Jorge Nocedal Professor Northwestern University Many engineering and scientific problems in design control and parameter estimation can be formulated as optimization problems that are governed by partial differential equations PDEs The complexities of the PDEs and the requirement for rapid solution pose significant difficulties A particularly challenging class of PDE constrained optimization problems is characterized by the need for real time solution i e in time scales that are sufficiently rapid to support simulation based decision making Real Time PDE Constrained Optimization the first book devoted to real time optimization for systems governed by PDEs focuses on new formulations methods and algorithms needed to facilitate real time PDE constrained optimization In addition to presenting state of the art algorithms and formulations the text illustrates these algorithms with a diverse set of applications that includes problems in the areas of aerodynamics biology fluid dynamics medicine chemical processes homeland security and structural dynamics Despite difficulties there is a pressing need to capitalize on continuing advances in computing power to develop optimization methods that will replace simple rule based decision making with optimized decisions based on complex PDE simulations Audience The book is aimed at readers who have expertise in simulation and are interested in incorporating optimization into their simulations who have expertise in numerical optimization and are interested in adapting optimization methods to the class of infinite dimensional simulation problems or who have worked in offline optimization contexts and are interested in moving to online optimization Contents Preface Part I

Concepts and Properties of Real Time Online Strategies Chapter 1 Constrained Optimal Feedback Control of Systems Governed by Large Differential Algebraic Equations Chapter 2 A Stabilizing Real Time Implementation of Nonlinear Model Predictive Control Chapter 3 Numerical Feedback Controller Design for PDE Systems Using Model Reduction Techniques and Case Studies Chapter 4 Least Squares Finite Element Method for Optimization and Control Problems Part II Fast PDE Constrained Optimization Solvers Chapter 5 Space Time Multigrid Methods for Solving Unsteady Optimal Control Problems Chapter 6 A Time Parallel Implicit Methodology for the Near Real Time Solution of Systems of Linear Oscillators Chapter 7 Generalized SQP Methods with Parareal Time Domain Decomposition for Time Dependent PDE Constrained Optimization Chapter 8 Simultaneous Pseudo Timestepping for State Constrained Optimization Problems in Aerodynamics Chapter 9 Digital Filter Stepsize Control in DASPK and Its Effect on Control Optimization Performance Part III Reduced Order Modeling Chapter 10 Certified Rapid Solution of Partial Differential Equations for Real Time Parameter Estimation and Optimization Chapter 11 Model Reduction for Large Scale Applications in Computational Fluid Dynamics Chapter 12 Suboptimal Feedback Control of Flow Separation by POD Model Reduction Part IV Applications Chapter 13 A Combined Shape Newton and Topology Optimization Technique in Real Time Image Segmentation Chapter 14 COFIR Coarse and Fine Image Registration Chapter 15 Real Time Large Scale Optimization of Water Network Systems Using a Sub domain Approach Index **Simulation-Based Optimization** Abhijit Gosavi,2014-10-30 Simulation Based Optimization Parametric Optimization Techniques and Reinforcement Learning introduce the evolving area of static and dynamic simulation based optimization Covered in detail are model free optimization techniques especially designed for those discrete event stochastic systems which can be simulated but whose analytical models are difficult to find in closed mathematical forms Key features of this revised and improved Second Edition include Extensive coverage via step by step recipes of powerful new algorithms for static simulation optimization including simultaneous perturbation backtracking adaptive search and nested partitions in addition to traditional methods such as response surfaces Nelder Mead search and meta heuristics simulated annealing tabu search and genetic algorithms Detailed coverage of the Bellman equation framework for Markov Decision Processes MDPs along with dynamic programming value and policy iteration for discounted average and total reward performance metrics An in depth consideration of dynamic simulation optimization via temporal differences and Reinforcement Learning Q Learning SARSA and R SMART algorithms and policy search via API Q P Learning actor critics and learning automata A special examination of neural network based function approximation for Reinforcement Learning semi Markov decision processes SMDPs finite horizon problems two time scales case studies for industrial tasks computer codes placed online and convergence proofs via Banach fixed point theory and Ordinary Differential Equations Themed around three areas in separate sets of chapters Static Simulation Optimization Reinforcement Learning and Convergence Analysis this book is written for researchers and students in the fields of engineering industrial systems electrical and computer operations

research computer science and applied mathematics **Numerical PDE-Constrained Optimization** Juan Carlos De los Reyes,2015-02-06 This book introduces in an accessible way the basic elements of Numerical PDE Constrained Optimization from the derivation of optimality conditions to the design of solution algorithms Numerical optimization methods in function spaces and their application to PDE constrained problems are carefully presented The developed results are illustrated with several examples including linear and nonlinear ones In addition MATLAB codes for representative problems are included Furthermore recent results in the emerging field of nonsmooth numerical PDE constrained optimization are also covered The book provides an overview on the derivation of optimality conditions and on some solution algorithms for problems involving bound constraints state constraints sparse cost functionals and variational inequality constraints **Optimization with PDE Constraints** Michael Hinze,Rene Pinnau,Michael Ulbrich,Stefan Ulbrich,2008-10-16 Solving optimization problems subject to constraints given in terms of partial d ferential equations PDEs with additional constraints on the controls and or states is one of the most challenging problems in the context of industrial medical and economical applications where the transition from model based numerical si lations to model based design and optimal control is crucial For the treatment of such optimization problems the interaction of optimization techniques and num ical simulation plays a central role After proper discretization the number of op 3 10 timization variables varies between 10 and 10 It is only very recently that the enormous advances in computing power have made it possible to attack problems of this size However in order to accomplish this task it is crucial to utilize and f ther explore the speci c mathematical structure of optimization problems with PDE constraints and to develop new mathematical approaches concerning mathematical analysis structure exploiting algorithms and discretization with a special focus on prototype applications The present book provides a modern introduction to the rapidly developing ma ematical eld of optimization with PDE constraints The rst chapter introduces to the analytical background and optimality theory for optimization problems with PDEs Optimization problems with PDE constraints are posed in in nite dim sional spaces Therefore functional analytic techniques function space theory as well as existence and uniqueness results for the underlying PDE are essential to study the existence of optimal solutions and to derive optimality conditions **Deterministic Numerical Simulation of the Boltzmann and Kinetic Model Equations for Classical and Quantum Dilute Gases** Lei Wu,2013 **Mathematical Modeling and Numerical Simulation in Continuum Mechanics** Ivo Babuska,Philippe G. Ciarlet,Tetsuhiko Miyoshi,2001-11-20 The first international symposium on mathematical foundations of the finite element method was held at the University of Maryland in 1973 During the last three decades there has been great progress in the theory and practice of solving partial differential equations and research has extended in various directions Full scale nonlinear problems have come within the range of nu merical simulation The importance of mathematical modeling and analysis in science and engineering is steadily increasing In addition new possibili ties of analysing the reliability of computations have appeared Many other developments have occurred these are only the

most noteworthy This book is the record of the proceedings of the International Sympo sium on Mathematical Modeling and Numerical Simulation in Continuum Mechanics held in Yamaguchi Japan from 29 September to 3 October 2000 The topics covered by the symposium ranged from solids to fluids and in cluded both mathematical and computational analysis of phenomena and algorithms Twenty one invited talks were delivered at the symposium This volume includes almost all of them and expresses aspects of the progress mentioned above All the papers were individually refereed We hope that this volume will be a stepping stone for further developments in this field **Numerical Methods for Unconstrained Optimization** Michael Anthony Wolfe,1978 *Attraction in Numerical Minimization* Adam B. Levy,2018-12-07 Numerical minimization of an objective function is analyzed in this book to understand solution algorithms for optimization problems Multiset mappings are introduced to engineer numerical minimization as a repeated application of an iteration mapping Ideas from numerical variational analysis are extended to define and explore notions of continuity and differentiability of multiset mappings and prove a fixed point theorem for iteration mappings Concepts from dynamical systems are utilized to develop notions of basin size and basin entropy Simulations to estimate basins of attraction to measure and classify basin size and to compute basin are included to shed new light on convergence behavior in numerical minimization Graduate students researchers and practitioners in optimization and mathematics who work theoretically to develop solution algorithms will find this book a useful resource *Advanced numerical simulation methods* Gernot Beer,2015-07-31 This book is about changing the paradigm of numerical simulation Until now simulation required the generation of a mesh and this has meant a major effort and also a source of errors In many cases an accurate description of the problem geometry is available as Computer Aided Design CAD data This book will show how the generation of meshes can be avoided completely by using CAD technology This includes using CAD data for the description of the geometry of the problem directly without approximation by a mesh and applying the functions that CAD programs use non uniform rational B Splines or NURBS to the description of the unknown The book starts with an easy to follow introduction to NURBS and the standard data exchange format used by CAD programs This is followed by an application to finite element shell analysis For the modelling of solids the boundary element BEM is used since this is the only way mesh generation can be avoided A computer program written in Octave MATLAB that has full 3 D capabilities is introduced and used to demonstrate various steps in the analysis Applications are in solid mechanics Both linear and non linear analyses are discussed and many practical examples are given The book is designed to provide a starting point for scientists that want to work in this exciting new area of research and for practitioners to learn how the pain of numerical simulation can be eased <u>SIAM Journal on Control and Optimization</u> Society for Industrial and Applied Mathematics,1995 Contains research articles on the mathematics and applications of control theory and on those parts of optimization theory concerned with the dynamics of deterministic or stochastic systems in continuous or discrete time or otherwise dealing with differential equations dynamics infinite dimensional spaces or

fundamental issues in variational analysis and geometry **École D'été D'Analyse Numérique** Jeffrey Saltzman,Jinchao Xu,1997* <u>Numerical Simulations of Coupled Problems in Engineering</u> Sergio Idelsohn,2014-05-31 **Data Approximation** Christian Gout,Zoé Lambert,Dominique Apprato,2019

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