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Bertsimas has coauthored more than 200 scientific papers and the following books: Introduction to Linear Optimization (with J. Tsitsiklis, Athena Scientific and Dynamic Ideas, 2008); Data, Models, and Decisions (with R. Freund, Dynamic Ideas, 2004); Optimization over Integers (with R. Weismantel, Dynamic Ideas, 2005); and The Analytics Edge (with A. O'Hair and W. Pulleyblank, Dynamic Ideas ...

This book opens up new ways to develop mathematical models and optimization methods for interdependent energy infrastructures, ranging from the electricity network, natural gas network, district heating network, and electrified transportation network. The authors provide methods to help analyze, design, and operate the integrated energy system more efficiently and reliably, and constitute a foundational basis for decision support tools for the next-generation energy network. Chapters present new operation models of the coupled energy infrastructure and the application of new methodologies including convex optimization, robust optimization, and equilibrium constrained optimization. Four appendices provide students and researchers with helpful tutorials on advanced optimization methods: Basics of Linear and Conic Programs; Formulation Tricks in Integer Programming; Basics of Robust Optimization; Equilibrium Problems. This book provides theoretical foundation and technical applications for energy system integration, and the the interdisciplinary research presented will be useful to readers in many fields including electrical engineering, civil engineering, and industrial engineering.

This highly acclaimed work, first published by Prentice Hall in 1989, is a comprehensive and theoretically sound treatment of parallel and distributed numerical methods. It focuses on algorithms that are naturally suited for massive parallelization, and it explores the fundamental convergence, rate of convergence, communication, and synchronization issues associated with such algorithms. This is an extensive book, which aside from its focus on parallel and distributed algorithms, contains a wealth of material on a broad variety of computation and optimization topics. It is an excellent supplement to several of our other books, including Convex Optimization Algorithms (Athena Scientific, 2015), Nonlinear Programming (Athena Scientific, 1999), Dynamic Programming and Optimal Control (Athena Scientific, 2012), Neuro-Dynamic Programming (Athena Scientific, 1996), and Network Optimization (Athena Scientific, 1998). The on-line edition of the book contains a 95-page solutions manual.

A modern, up-to-date introduction to optimization theory and methods This authoritative book serves as an introductory text to optimization at the senior undergraduate and beginning graduate levels. With consistently accessible and elementary treatment of all topics, An Introduction to Optimization, Second Edition helps students build a solid working knowledge of the field, including unconstrained optimization, linear programming, and constrained optimization. Supplemented with more than one hundred tables and illustrations, an extensive bibliography, and numerous worked examples to illustrate both theory and algorithms, this book also provides: * A review of the required mathematical background material * A mathematical discussion at a level accessible to MBA and business students * A treatment of both linear and nonlinear programming * An introduction to recent developments, including neural networks, genetic algorithms, and interior-point methods * A chapter on the use of descent algorithms for the training of feedforward neural networks * Exercise problems after every chapter, many new to this edition * MATLAB(r) exercises and examples * Accompanying Instructor's Solutions Manual available on request An Introduction to Optimization, Second Edition helps students prepare for the advanced topics and technological developments that lie ahead. It is also a useful book for researchers and professionals in mathematics, electrical engineering, economics, statistics, and business. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

This Fourth Edition introduces the latest theory and applications in optimization. It emphasizes constrained optimization, beginning with a substantial treatment of linear programming and then proceeding to convex analysis, network flows, integer programming, quadratic programming, and convex optimization. Readers will discover a host of practical business applications as well as non-business applications. Topics are clearly developed with many numerical examples worked out in detail. Specific examples and concrete algorithms precede more abstract topics. With its focus on solving practical problems, the book features free C programs to implement the major algorithms covered, including the two-phase simplex method, primal-dual simplex method, path-following interior-point method, and homogeneous self-dual methods. In addition, the author provides online JAVA applets that illustrate various pivot rules and variants of the simplex method, both for linear programming and for network flows. These C programs and JAVA tools can be found on the book's website. The website also includes new online instructional tools and exercises.

This book contains papers divided into three general sections according to the title of this text: algorithms, models, and applications. The first section on algorithms contains papers that are theoretical in nature or contain new techniques that relate to Defense Transportation System (DTS) processes. A sampling of the papers contained in this section deals with group theoretic "tabu" search techniques, shortest path sailing distance algorithms, and strategic airlift model validation methods. The second section contains papers on various transportation models used throughout the DoD and transportation industry, as well as some newly developed transportation modelling methods that may eventually find their way into larger scale transportation models. A review of the major strategic mobility models is also contained in this section. The third section contains papers on various transportation applications that have been used to support various DTS studies and analyses. This section also contains a diverse set of topics, with articles ranging from a paper on North Atlantic Treaty Organization (NATO) strategic lift requirements to an analysis paper on theater reception, staging, onward movement, and integration. · Preface by General John W. Handy, Commander, United States Transportation Command · Focus on land, sea, and air transportation models and methods · Manuscripts written by analysts and researchers active in the field and directly supporting the United States Defense Transportation System · Research methods were instrumental in defining the in-place DTS that so efficiently deployed forces for Operation Enduring Freedom and Operation Iraqi Freedom

An intuitive, yet precise introduction to probability theory, stochastic processes, statistical inference, and probabilistic models used in science, engineering, economics, and related fields. This is the currently used textbook for an introductory probability course at the Massachusetts Institute of Technology, attended by a large number of undergraduate and graduate students, and for a leading online class on the subject. The book covers the fundamentals of probability theory (probabilistic models, discrete and continuous random variables, multiple random variables, and limit theorems), which are typically part of a first course on the subject. It also contains a number of more advanced topics, including transforms, sums of random variables, a fairly detailed introduction to Bernoulli, Poisson, and Markov processes, Bayesian inference, and an introduction to classical statistics. The book strikes a balance between simplicity in exposition and sophistication in analytical reasoning. Some of the more mathematically rigorous analysis is explained intuitively in the main text, and then developed in detail (at the level of advanced calculus) in the numerous solved theoretical problems.

This book constitutes the refereed proceedings of the 5th International Conference on Principles and Practice of Constraint Programming CP'99, held in Alexandria, Virginia, USA in October 1999. The 30 revised full papers presented together with three invited papers and eight posters were carefully reviewed and selected for inclusion in the book from a total of 97 papers submitted. All current aspects of constraint programming and applications in various areas are addressed.

A comprehensive introduction to the tools, techniques and applications of convex optimization.

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