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A word of caution is needed before delving into the subject, because obviously the use of MP for solving optimization problems, albeit in a heuristic way, is much older and much more widespread than metaheuristics. However, this is not the case for metaheuristics, and also the very idea of designing MP methods specifically for heuristic solution has innovative traits, when opposed to exact ...

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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.

Photovoltaic generation is one of the cleanest forms of energy conversion available. One of the advantages offered by solar energy is its potential to provide sustainable electricity in areas not served by the conventional power grid. *Optimisation of Photovoltaic Power Systems* details explicit modelling, control and optimisation of the most popular stand-alone applications such as pumping, power supply, and desalination. Each section is concluded by an example using the MATLAB® and Simulink® packages to help the reader understand and evaluate the performance of different photovoltaic systems. *Optimisation of Photovoltaic Power Systems* provides engineers, graduate and postgraduate students with the means to understand, assess and develop their own photovoltaic systems. As such, it is an essential tool for all those wishing to specialise in stand-alone photovoltaic systems. *Optimisation of Photovoltaic Power Systems* aims to enable all researchers in the field of electrical engineering to thoroughly understand the concepts of photovoltaic systems; find solutions to their problems; and choose the appropriate mathematical model for optimising photovoltaic energy.

*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.

This book includes selected peer-reviewed papers presented at the International Conference on Modeling, Simulation and Optimization, organized by National Institute of Technology, Silchar, Assam, India, during 3–5 August 2020. The book covers topics of modeling, simulation and optimization, including computational modeling and simulation, system modeling and simulation, device/VLSI modeling and simulation, control theory and applications, modeling and simulation of energy system and optimization. The book disseminates various models of diverse systems and includes solutions of emerging challenges of diverse scientific fields.

The *Handbook of Simulation Optimization* presents an overview of the state of the art of simulation optimization, providing a survey of the most well-established approaches for optimizing stochastic simulation models and a sampling of recent research advances in theory and methodology. Leading contributors cover such topics as discrete optimization via simulation, ranking and selection, efficient simulation budget allocation, random search methods, response surface methodology, stochastic gradient estimation, stochastic approximation, sample average approximation, stochastic constraints, variance reduction techniques, model-based stochastic search methods and Markov decision processes. This single volume should serve as a reference for those already in the field and as a means for those new to the field for understanding and applying the main approaches. The intended audience includes researchers, practitioners and graduate students in the business/engineering fields of operations research, management science, operations management and stochastic control, as well as in economics/finance and computer science.

Contemporary engineering design is heavily based on computer simulations. Accurate, high-fidelity simulations are used not only for design verification but, even more importantly, to adjust parameters of the system to have it meet given performance requirements. Unfortunately, accurate simulations are often computationally very expensive with evaluation times as long as hours or even days per design, making design automation using conventional methods impractical. These and other problems can be alleviated by the development and employment of so-called surrogates that reliably represent the expensive, simulation-based model of the system or device of interest but they are much more reasonable and analytically tractable. This volume features surrogate-based modeling and optimization techniques, and their applications for solving difficult and computationally expensive engineering design problems. It begins by presenting the basic concepts and formulations of the surrogate-based modeling and optimization paradigm and then discusses relevant modeling techniques, optimization algorithms and design procedures, as well as state-of-the-art developments. The chapters are self-contained with basic concepts and formulations along with applications and examples. The book will be useful to researchers in engineering and mathematics, in particular those who employ computationally heavy simulations in their design work.

This edited monograph collects research contributions and addresses the advancement of efficient numerical procedures in the area of model order reduction (MOR) for simulation, optimization and control. The topical scope includes, but is not limited to, new out-of-the-box algorithmic solutions for scientific computing, e.g. reduced basis methods for industrial problems and MOR approaches for electrochemical processes. The target audience comprises research experts and practitioners in the field of simulation, optimization and control, but the book may also be beneficial for graduate students alike.

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This edited monograph offers a summary of future mathematical methods supporting the recent energy sector transformation. It collects current contributions on innovative methods and algorithms. Advances in mathematical techniques and scientific computing methods are presented centering around economic aspects, technical realization and large-scale networks. Over twenty authors focus on the mathematical modeling of such future systems with careful analysis of desired properties and arising scales. Numerical investigations include efficient methods for the simulation of possibly large-scale interconnected energy systems and modern techniques for optimization purposes to guarantee stable and reliable future operations. The target audience comprises research scientists, researchers in the R&D field, and practitioners. Since the book highlights possible future research directions, graduate students in the field of mathematical modeling or electrical engineering may also benefit strongly. .

This volume collects papers, based on invited talks given at the IMA workshop in Modeling, Stochastic Control, Optimization, and Related Applications, held at the Institute for Mathematics and Its Applications, University of Minnesota, during May and June, 2018. There were four week-long workshops during the conference. They are (1) stochastic control, computation methods, and applications, (2) queueing theory and networked systems, (3) ecological and biological applications, and (4) finance and economics applications. For broader impacts, researchers from different fields covering both theoretically oriented and application intensive areas were invited to participate in the conference. It brought together researchers from multi-disciplinary communities in applied mathematics, applied probability, engineering, biology, ecology, and networked science, to review, and substantially update most recent progress. As an archive, this volume presents some of the highlights of the workshops, and collect papers covering a broad range of topics.

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