

ENTROPY OPTIMIZATION AND MATHEMATICAL PROGRAMMING

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Entropy Optimization And Mathematical Programming

Santiago Hernández



Entropy Optimization And Mathematical Programming:

Entropy Optimization and Mathematical Programming Shu-Cherng Fang, J.R. Rajasekera, H.S.J. Tsao, 2012-12-06 Entropy optimization is a useful combination of classical engineering theory entropy with mathematical optimization The resulting entropy optimization models have proved their usefulness with successful applications in areas such as image reconstruction pattern recognition statistical inference queuing theory spectral analysis statistical mechanics transportation planning urban and regional planning input output analysis portfolio investment information analysis and linear and nonlinear programming While entropy optimization has been used in different fields a good number of applicable solution methods have been loosely constructed without sufficient mathematical treatment A systematic presentation with proper mathematical treatment of this material is needed by practitioners and researchers alike in all application areas The purpose of this book is to meet this need Entropy Optimization and Mathematical Programming offers perspectives that meet the needs of diverse user communities so that the users can apply entropy optimization techniques with complete comfort and ease With this consideration the authors focus on the entropy optimization problems in finite dimensional Euclidean space such that only some basic familiarity with optimization is required of the reader

Entropy Optimization and Mathematical Programming H.-S. J. Tsao, J. R. Rajasekera, 1997 SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics, 1976 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

Image Restoration Aymeric Histace, 2012-04-04 This book represents a sample of recent contributions of researchers all around the world in the field of image restoration The book consists of 15 chapters organized in three main sections Theory Applications Interdisciplinarity Topics cover some different aspects of the theory of image restoration but this book is also an occasion to highlight some new topics of research related to the emergence of some original imaging devices From this arise some real challenging problems related to image reconstruction restoration that open the way to some new fundamental scientific questions closely related with the world we interact with

Traffic and Granular Flow '11 Valery V. Kozlov, Alexander P. Buslaev, Alexander S. Bugaev, Marina V. Yashina, Andreas Schadschneider, Michael Schreckenberg, 2014-07-08 This book continues the biannual series of conference proceedings which has become a classical reference resource in traffic and granular research alike It addresses new developments at the interface between physics engineering and computational science Complex systems where many simple agents be they vehicles or particles give rise to surprising and fascinating phenomena The contributions collected in these proceedings cover several research fields all of which deal with transport Topics include highway pedestrian and internet traffic granular matter biological transport transport networks data acquisition data analysis and technological applications Different

perspectives i.e modeling simulations experiments and phenomenological observations are considered Data Mining in Biomedicine Panos M. Pardalos, Vladimir L. Boginski, Alkis Vazacopoulos, 2008-12-10 This volume presents an extensive collection of contributions covering aspects of the exciting and important research field of data mining techniques in biomedicine Coverage includes new approaches for the analysis of biomedical data applications of data mining techniques to real life problems in medical practice comprehensive reviews of recent trends in the field The book addresses incorporation of data mining in fundamental areas of biomedical research genomics proteomics protein characterization and neuroscience

Algorithms for Entropy and Mathematical Programming Jan Eriksson, 1981 Maximum-Entropy Sampling Marcia Fampa, Jon Lee, 2022-10-29 This monograph presents a comprehensive treatment of the maximum entropy sampling problem MESP which is a fascinating topic at the intersection of mathematical optimization and data science The text situates MESP in information theory as the algorithmic problem of calculating a sub vector of pre specified size from a multivariate Gaussian random vector so as to maximize Shannon's differential entropy The text collects and expands on state of the art algorithms for MESP and addresses its application in the field of environmental monitoring While MESP is a central optimization problem in the theory of statistical designs particularly in the area of spatial monitoring this book largely focuses on the unique challenges of its algorithmic side From the perspective of mathematical optimization methodology MESP is rather unique a 0-1 nonlinear program having a nonseparable objective function and the algorithmic techniques employed are highly non standard In particular successful techniques come from several disparate areas within the field of mathematical optimization for example convex optimization and duality semidefinite programming Lagrangian relaxation dynamic programming approximation algorithms 0-1 optimization e.g branch and bound extended formulation and many aspects of matrix theory The book is mainly aimed at graduate students and researchers in mathematical optimization and data analytics **Thermodynamic Approaches in Engineering Systems** Stanislaw Sieniutycz, 2016-05-20

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Revue Roumaine de Mathématiques Pures Et Appliquées, 2007 **Interior Point Algorithms** Yinyu Ye, 2011-10-11 The

first comprehensive review of the theory and practice of one of today's most powerful optimization techniques. The explosive growth of research into and development of interior-point algorithms over the past two decades has significantly improved the complexity of linear programming and yielded some of today's most sophisticated computing techniques. This book offers a comprehensive and thorough treatment of the theory, analysis, and implementation of this powerful computational tool. Interior Point Algorithms provides detailed coverage of all basic and advanced aspects of the subject. Beginning with an overview of fundamental mathematical procedures, Professor Yinyu Ye moves swiftly on to in-depth explorations of numerous computational problems and the algorithms that have been developed to solve them. An indispensable text reference for students and researchers in applied mathematics, computer science, operations research, management science, and engineering, Interior Point Algorithms derives various complexity results for linear and convex programming. Emphasizes interior-point geometry and potential theory. Covers state-of-the-art results for extension, implementation, and other cutting-edge computational techniques. Explores the hottest new research topics, including nonlinear programming and nonconvex optimization.

Numerical Analysis and Mathematical Modelling Andrzej Wakulicz, 1990

The Cross-Entropy Method Reuven Y. Rubinfeld, Dirk P. Kroese, 2004-07-28 Rubinfeld is the pioneer of the well-known score function and cross-entropy methods. Accessible to a broad audience of engineers, computer scientists, mathematicians, statisticians, and in general, anyone a theorist and practitioner who is interested in smart simulation, fast optimization, learning algorithms, and image processing.

Italian Journal of Pure and Applied Mathematics, 2001

Mathematical Reports, 2004

Applied Probability and Stochastic Processes J. George Shanthikumar, Ushio Sumita, 1999-11-30 Applied Probability and Stochastic Processes is an edited work written in honor of Julien Keilson. This volume has attracted a host of scholars in applied probability who have made major contributions to the field and have written survey and state-of-the-art papers on a variety of applied probability topics, including but not limited to perturbation method, time-reversible Markov chains, Poisson processes, Brownian techniques, Bayesian probability, optimal quality control, Markov decision processes, random matrices, queueing theory, and a variety of applications of stochastic processes. The book has a mixture of theoretical, algorithmic, and application chapters providing examples of the cutting-edge work that Professor Keilson has done or influenced over the course of his highly productive and energetic career in applied probability and stochastic processes. The book will be of interest to academic researchers, students, and industrial practitioners who seek to use the mathematics of applied probability in solving problems in modern society.

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NASA Thesaurus, 1985

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