Multiscale simulation for accelerating advanced process systems design

Products & Catalysts ≪ ≫ Units & Processes ≪ ≫ Enterprise-wide
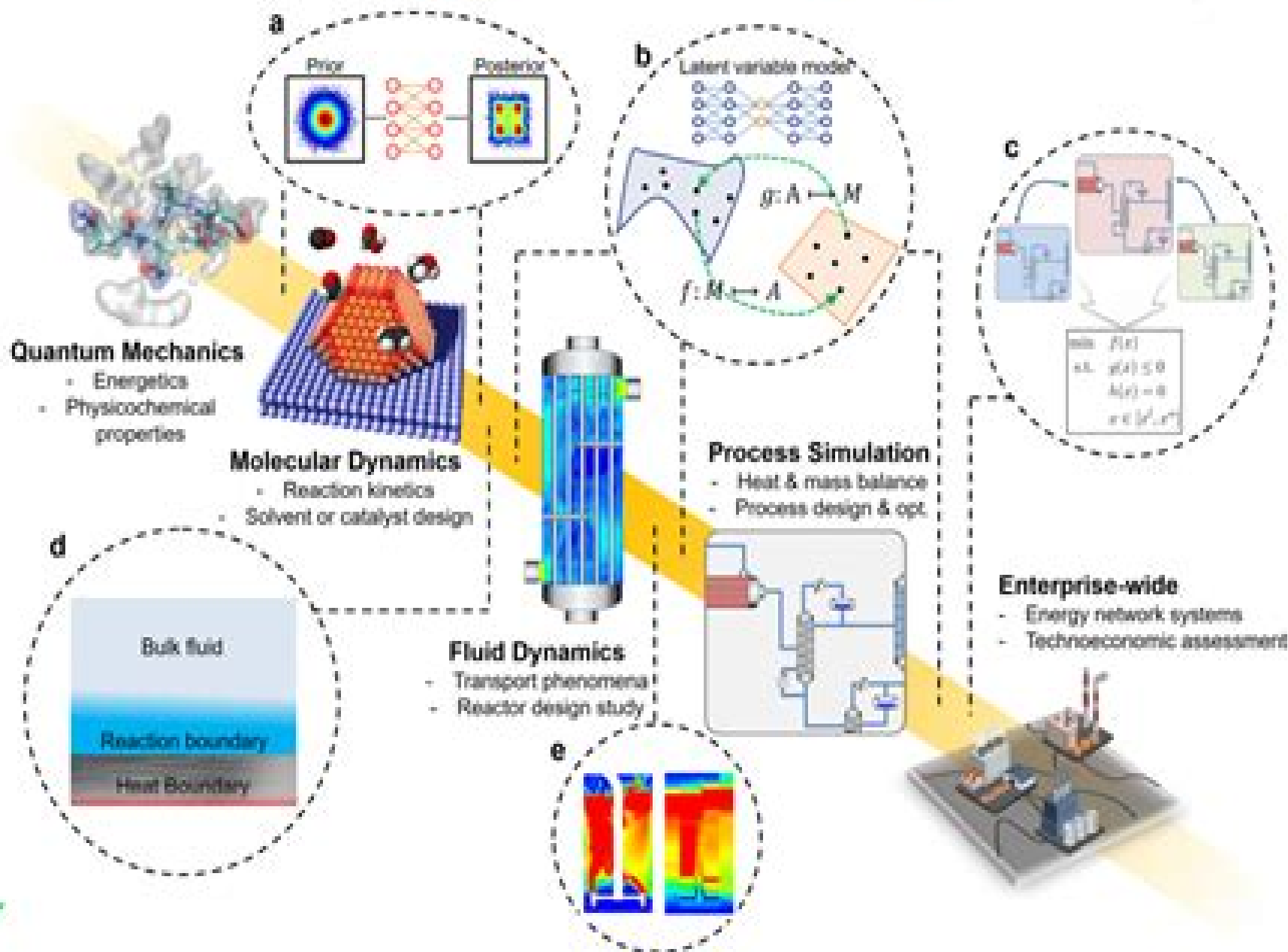
Angstroms / Femtoseconds

Space/Time / Parallelization

Meters / Days/hours

a Prior   Posterior

b Latent variable model

$g: A \longrightarrow M$

$f: M \longrightarrow A$

c

min $f(x)$
s.t. $g(x) \leq 0$
$h(x) = 0$
$x \in [x^L, x^U]$

Quantum Mechanics
- Energetics
- Physicochemical properties

Molecular Dynamics
- Reaction kinetics
- Solvent or catalyst design

d Bulk fluid

Reaction boundary

Heat Boundary

Fluid Dynamics
- Transport phenomena
- Reactor design study

Process Simulation
- Heat & mass balance
- Process design & opt.

Enterprise-wide
- Energy network systems
- Technoeconomic assessment

e

Multiscale Optimization Methods Apps

Huangqi Zhang

Multiscale Optimization Methods Apps:

Multiscale Optimization Methods and Applications William W. Hager,Shu-Jen Huang,Panos M. Pardalos,Oleg A. Prokopyev,2006-06-18 As optimization researchers tackle larger and larger problems scale interactions play an increasingly important role One general strategy for dealing with a large or difficult problem is to partition it into smaller ones which are hopefully much easier to solve and then work backwards towards the solution of original problem using a solution from a previous level as a starting guess at the next level This volume contains 22 chapters highlighting some recent research The topics of the chapters selected for this volume are focused on the development of new solution methodologies including general multilevel solution techniques for tackling difficult large scale optimization problems that arise in science and industry Applications presented in the book include but are not limited to the circuit placement problem in VLSI design a wireless sensor location problem optimal dosages in the treatment of cancer by radiation therapy and facility location

Multiscale Optimization And Materials Design Jun Yan,Gengdong Cheng,2020-12-29 The book presents a set of novel efficient and systematic concurrent multiscale optimization methods by considering the distribution of the material in macro scale and the unit cell configuration design in micro scale simultaneously Different from the traditional optimization method that is performed in a single scale the proposed methods could generate a great deal of improvements in structural performance through the multiscale structure material concurrent optimum design The proposed theory and methods are related to statics dynamics thermoelastics and the coupling of different physical fields Therefore it provides a comprehensive designing scheme when multiple factors are taken into account For example the designing scheme can have a great significance on enhancing the structural performances under coupled multi physical fields such as load bearing capacity vibration resistance ability and safety under thermal stress and so on Several numerical examples are highlighted in this unique volume based on practical engineering applications The examples collectively demonstrate drastically improved designs featuring excellent unit cell configuration and highly regular macroscale material distribution in a variety of industrial applications *Numerical Analysis of Multiscale Problems* Ivan G. Graham,Thomas Y. Hou,Omar Lakkis,Robert Scheichl,2012-01-05 The 91st London Mathematical Society Durham Symposium took place from July 5th to 15th 2010 with more than 100 international participants attending The Symposium focused on Numerical Analysis of Multiscale Problems and this book contains 10 invited articles from some of the meeting s key speakers covering a range of topics of contemporary interest in this area Articles cover the analysis of forward and inverse PDE problems in heterogeneous media high frequency wave propagation atomistic continuum modeling and high dimensional problems arising in modeling uncertainty Novel upscaling and preconditioning techniques as well as applications to turbulent multi phase flow and to problems of current interest in materials science are all addressed As such this book presents the current state of the art in the numerical analysis of multiscale problems and will be of interest to both practitioners and mathematicians working in

those fields **Optimization Under Uncertainty with Applications to Aerospace Engineering** Massimiliano Vasile,2021-02-15 In an expanding world with limited resources optimization and uncertainty quantification have become a necessity when handling complex systems and processes This book provides the foundational material necessary for those who wish to embark on advanced research at the limits of computability collecting together lecture material from leading experts across the topics of optimization uncertainty quantification and aerospace engineering The aerospace sector in particular has stringent performance requirements on highly complex systems for which solutions are expected to be optimal and reliable at the same time The text covers a wide range of techniques and methods from polynomial chaos expansions for uncertainty quantification to Bayesian and Imprecise Probability theories and from Markov chains to surrogate models based on Gaussian processes The book will serve as a valuable tool for practitioners researchers and PhD students **Presented at the Conference on Multiscale Optimization, Methods and Applications** Conference on Multiscale Optimization Methods and Applications (2004, Gainesville, Fla.),2006 **Statistical and Algorithm Aspects of Optimal Portfolios** Howard Howan Stephen Shek,2011 We address three key aspects of optimal portfolio construction expected return variance covariance modeling and optimization in presence of cardinality constraints On expected return modeling we extend the self excited point process framework to model conditional arrival intensities of bid and ask side market orders of listed stocks The cross excitation of market orders is modeled explicitly such that the ask side market order size and bid side probability weighted order book cumulative volume can affect the ask side order intensity and vice versa Different variations of the framework are estimated by using method of maximum likelihood estimation based on a recursive application of the log likelihood functions derived in this thesis Results indicate that the self excited point process framework is able to capture a significant amount of the underlying trading dynamics of market orders both in sample and out of sample A new framework is introduced Realized GARCH for the joint modeling of returns and realized measures of volatility A key feature is a measurement equation that relates the realized measure to the conditional variance of returns The measurement equation facilitates a simple modeling of the dependence between returns and future volatility Realized GARCH models with a linear or log linear specification have many attractive features They are parsimonious simple to estimate and imply an ARMA structure for the conditional variance and the realized measure An empirical application with DJIA stocks and an exchange traded index fund shows that a simple Realized GARCH structure leads to substantial improvements in the empirical fit over standard GARCH models Finally we describe a novel algorithm to obtain the solution of the optimal portfolio problem with NP hard cardinality constraints The algorithm is based on a local relaxation that exploits the inherent structure of the objective function It solves a sequence of small local quadratic programs by first projecting asset returns onto a reduced metric space followed by clustering in this space to identify sub groups of assets that best accentuate a suitable measure of similarity amongst different assets The algorithm can either be cold started using the centroids of initial clusters or be warm

started based on the output of a previous result Empirical result using baskets of up to 3 000 stocks and with different cardinality constraints indicates that the algorithm is able to achieve significant performance gain over a sophisticated branch and cut method One key application of this local relaxation algorithm is in dealing with large scale cardinality constrained portfolio optimization under tight time constraint such as for the purpose of index tracking or index arbitrage at high frequency   *Advances in Mechanics: Theoretical, Computational and Interdisciplinary Issues* Michał Kleiber,Tadeusz Burczyński,Krzysztof Wilde,Jaroslaw Gorski,Karol Winkelmann,Łukasz Smakosz,2016-05-05 Advances in Mechanics Theoretical Computational and Interdisciplinary Issues covers the domain of theoretical experimental and computational mechanics as well as interdisciplinary issues such as industrial applications Special attention is paid to the theoretical background and practical applications of computational mechanics This volume   *Global Optimization of Polynomial Functions and Applications* Jiawang Nie,2006   Mathematical Models for Registration and Applications to Medical Imaging Otmar Scherzer,2006-10-03 Image registration is an emerging topic in image processing with many applications in medical imaging picture and movie processing The classical problem of image registration is concerned with nding an appropriate transformation between two data sets This fuzzy de nition of registration requires a mathematical modeling and in particular a mathematical speci cation of the terms appropriate transformations and correlation between data sets Depending on the type of application typically Euler rigid plastic elastic deformations are considered The variety of similarity p measures ranges from a simpleL distance between the pixel values of the data to mutual information or entropy distances This goal of this book is to highlight by some experts in industry and medicine relevant and emerging image registration applications and to show new emerging mathematical technologies in these areas Currently many registration application are solved based on variational prin ple requiring sophisticated analysis such as calculus of variations and the theory of partial differential equations to name but a few Due to the numerical compl ity of registration problems ef cient numerical realization are required Concepts like multi level solver for partial differential equations non convex optimization and so on play an important role Mathematical and numerical issues in the area of registration are discussed by some of the experts in this volume Moreover the importance of registration for industry and medical imaging is discussed from a medical doctor and from a manufacturer point of view   *The Routledge Companion to Smart Design Thinking in Architecture & Urbanism for a Sustainable, Living Planet* Mitra Kanaani,2024-11-11 This comprehensive companion surveys intelligent design thinking in architecture and urbanism investigates multiple facets of smart approaches to design thinking that augment the potentials of user experiences as well as his her physical and mental interactions with the built environment Split into six paradigms this volume looks at the theoretical and historical background of smart design smart design methodologies and typologies smart materials smart design for extreme weather and climatic regions as well as climate change issues and side effects smart mobility and the role of digital technologies and simulations in architectural and urban design Often at odds with each other

this volume places emphasis on smart design for various typologies and user groups emphasizing on advancements in form making and implementation of technology for healthy and sustainable living environments Written by emerging and established architects planners designers scientists and engineers from around the globe this will be an essential reference volume for architecture and urban design students and scholars as well as those in related fields interested in the implications various facets and futures of smart design **Comprehensive Geographic Information Systems** ,2017-07-21 Geographical Information Systems Three Volume Set is a computer system used to capture store analyze and display information related to positions on the Earth s surface It has the ability to show multiple types of information on multiple geographical locations in a single map enabling users to assess patterns and relationships between different information points a crucial component for multiple aspects of modern life and industry This 3 volumes reference provides an up to date account of this growing discipline through in depth reviews authored by leading experts in the field VOLUME EDITORSThomas J CovaThe University of Utah Salt Lake City UT United StatesMing Hsiang TsouSan Diego State University San Diego CA United StatesGeorg BarethUniversity of Cologne Cologne GermanyChunqiao SongUniversity of California Los Angeles CA United StatesYan SongUniversity of North Carolina at Chapel Hill Chapel Hill NC United StatesKai CaoNational University of Singapore SingaporeElisabete A SilvaUniversity of Cambridge Cambridge United Kingdom Covers a rapidly expanding discipline providing readers with a detailed overview of all aspects of geographic information systems principles and applications Emphasizes the practical socioeconomic applications of GIS Provides readers with a reliable one stop comprehensive guide saving them time in searching for the information they need from different sources **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics,2008 *Classical and Modern Direction-of-Arrival Estimation* T. Engin Tuncer,Benjamin Friedlander,2009-07-27 Brings together in one book classical and modern DOA techniques showing the connections between them Contains contributions from the leading people in the field Gives a concise and easy to read introduction to the classical techniques Evaluates the strengths and weaknesses of key super resolution techniques Includes applications to sensor networks Classical and Modern Direction of Arrival Estimation contains both theory and practice of direction finding by the leading researchers in the field This unique blend of

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