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Numerical optimization of computer models

Hans-Paul Schwefel

Numerical Optimization Of Computer Models

Michael William Trosset,Institute for Computer Applications in Science and Engineering

Numerical Optimization Of Computer Models:

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Computationally Expensive Engineering Problems Slawomir Koziel,Leifur Leifsson,Xin-She Yang,2014-10-01 Computational complexity is a serious bottleneck for the design process in virtually any engineering area While migration from prototyping and experimental based design validation to verification using computer simulation models is inevitable and has a number of advantages high computational costs of accurate high fidelity simulations can be a major issue that slows down the development of computer aided design methodologies particularly those exploiting automated design improvement procedures e g numerical optimization The continuous increase of available computational resources does not always translate into shortening of the design cycle because of the growing demand for higher accuracy and necessity to simulate larger and more complex systems Accurate simulation of a single design of a given system may be as long as several hours days or even weeks which often makes design automation using conventional methods impractical or even prohibitive Additional problems include numerical noise often present in the simulation data possible presence of multiple locally optimum designs as well as multiple conflicting objectives In this edited book various techniques that can alleviate solving computationally expensive engineering design problems are presented One of the most promising approaches is the use of fast replacement models so called surrogates that reliably represent the expensive simulation based model of the system device of interest but they are much cheaper and analytically tractable Here a group of international experts summarize recent developments in the area and demonstrate applications in various disciplines of engineering and science The main purpose of the work is to provide the basic concepts and formulations of the surrogate based modeling and optimization paradigm as well as discuss relevant modeling techniques optimization algorithms and design procedures Therefore this book should be useful to researchers and engineers from any discipline where computationally heavy simulations are used on daily basis in the design process *Financial Modeling of the Equity Market* Frank J. Fabozzi,Sergio M. Focardi,Petter N. Kolm,2006-02-10 An inside look at modern approaches to modeling equity portfolios Financial Modeling of the Equity Market is the most comprehensive up to date guide to modeling equity portfolios The book is intended for a wide range of quantitative analysts practitioners and students of finance Without sacrificing mathematical rigor it presents arguments in a concise and clear style with a wealth of real world examples and practical simulations This book presents all the major approaches to single period return analysis including modeling estimation and optimization issues It covers both static and dynamic factor analysis regime shifts long run modeling and cointegration Estimation issues including dimensionality reduction Bayesian estimates the Black Litterman model and random coefficient models are also covered in depth Important advances in transaction cost measurement and modeling robust optimization and recent developments in optimization with higher moments are also discussed Sergio M Focardi Paris France is a founding partner of the Paris based consulting firm The Intertek Group He is a member of the editorial board of the Journal of Portfolio Management He is also the author of numerous articles and books on financial modeling Petter N Kolm PhD New Haven CT and New York NY is a graduate

student in finance at the Yale School of Management and a financial consultant in New York City Previously he worked in the Quantitative Strategies Group of Goldman Sachs Asset Management where he developed quantitative investment models and strategies **Recent Advances in Optimal Structural Design** Scott A. Burns,2002-01-01 Sponsored by the Technical Committee on Structural Design of the Technical Administrative Committee on Analysis and Computation of the Technical Activities Division of the Structural Engineering Institute of ASCE This report documents the dramatic new developments in the field of structural optimization over the last two decades Changes in both computational techniques and applications can be seen by developments in computational methods and solution algorithms the role of optimization during the various stages of structural design and the stochastic nature of design in relation to structural optimization Topics include methods for discrete variable structural optimization decomposition methods in structural optimization state of the art on the use of genetic algorithms in design of steel structures conceptual design optimization of engineering structures topology and geometry optimization of trusses and frames evolutionary structural optimization design and optimization of semi rigid framed structures optimized performance based design for buildings multi objective optimum design of seismic resistant structures and reliability and cost oriented optimal bridge maintenance planning The book concludes with an extensive bibliography of journal papers on structural optimization published between 1987 and 1999 Systems Analysis and Simulation, 1988 Achim Sydow,S. G. Tzafestas,Robert Vichnevetsky,1988 *Models of Selforganization in Complex Systems* Werner Ebeling,Manfred Peschel,Wolfgang Weidlich,1991 Evolutionary Algorithms in Engineering and Computer Science K. Miettinen,1999-07-09 Evolutionary Algorithms in Engineering and Computer Science Edited by K Miettinen University of Jyv skyl Finland M M M kel University of Jyv skyl Finland P Neittaanm ki University of Jyv skyl Finland J P riaux Dassault Aviation France What is Evolutionary Computing Based on the genetic message encoded in DNA and digitalized algorithms inspired by the Darwinian framework of evolution by natural selection Evolutionary Computing is one of the most important information technologies of our times Evolutionary algorithms encompass all adaptive and computational models of natural evolutionary systems genetic algorithms evolution strategies evolutionary programming and genetic programming In addition they work well in the search for global solutions to optimization problems allowing the production of optimization software that is robust and easy to implement Furthermore these algorithms can easily be hybridized with traditional optimization techniques This book presents state of the art lectures delivered by international academic and industrial experts in the field of evolutionary computing It bridges artificial intelligence and scientific computing with a particular emphasis on real life problems encountered in application oriented sectors such as aerospace electronics telecommunications energy and economics This rapidly growing field with its deep understanding and assesssment of complex problems in current practice provides an effective modern engineering tool This book will therefore be of significant interest and value to all postgraduates research scientists and practitioners facing complex optimization problems Innovative Computational

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