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Second Edition



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Numerical Optimization Springer Series In Operations Research And Financial Engineering

David W.K. Yeung, Leon A. Petrosjan



Numerical Optimization Springer Series In Operations Research And Financial Engineering:

Numerical Optimization Jorge Nocedal, Stephen Wright, 2000-04-28 The new edition of this book presents a comprehensive and up to date description of the most effective methods in continuous optimization It responds to the growing interest in optimization in engineering science and business by focusing on methods best suited to practical problems This edition has been thoroughly updated throughout There are new chapters on nonlinear interior methods and derivative free methods for optimization both of which are widely used in practice and are the focus of much current research Because of the emphasis on practical methods as well as the extensive illustrations and exercises the book is accessible to a wide audience Ueber den Einfluss der Fussgeometrie auf die Energieeffizienz beim zweibeinigen Gehen

Roemer, Ulrich Johannes, 2019-03-14 The influence of foot geometry on energy efficiency in bipedal walking is investigated A method for the optimization of the foot geometry of a bipedal robot is developed It is based on a planar model with arbitrary convex foot geometry in combination with a hybrid zero dynamics based controller Optimal gaits and foot geometries are determined The average energy consumption can be reduced by more than 80% compared to a model with point feet

Autonome Systeme Frank Schrödel, Mitja Echim, 2025-04-07 Autonome Fahrzeuge und Roboter liegen stark im Fokus von Industrie und Forschung Das vorliegende Buch führt Leserinnen und Leser in die gesamte Wirkkette moderner autonomer Fahrzeuge und automatisierter Robotik ein Im ersten Teil des Buches erfolgt eine ausführliche Darstellung der Grundlagen der Robotik automatisierter Fahrzeugführung sowie eine Beleuchtung moderner Entwicklungsmethoden autonomer Systeme Aufbauend darauf werden im zweiten Teil die theoretischen Grundlagen für die Entwicklung autonomer Systeme vermittelt Dabei liegt ein starker Fokus auf der Darstellung systemtheoretischer industriemathematischer und regelungstechnischer Werkzeuge sowie auf einer Einführung in die Modellbildung mechatronischer Systeme Im dritten Teil des Buches kommen die zuvor erläuterten Grundlagen und Werkzeuge konkret zum Einsatz So wird mit Bezug zum neuesten Stand der Technik beschrieben mittels welcher konkreter Algorithmen und Verfahren autonome Systeme in die Lage versetzt werden ihr Umfeld wahrzunehmen und zu interpretieren ihre Bewegungen zu planen und intelligente Entscheidungen zu treffen sowie die zuvor geplanten Aktionen mittels regelungstechnischer Ansätze umzusetzen Die konkrete Funktionsweise der jeweiligen Algorithmen und deren Verbund werden durch Simulationen und praxisnahe Realfahrtdaten veranschaulicht Durch zahlreiche Beispiele übersichten und ausführliche Erläuterungen werden die Inhalte praxisnah und anwendungsorientiert vermittelt So dient das Buch sowohl als Grundlagenwerk für Studierende als auch als Nachschlagewerk für Praktikerinnen

Simultane Optimierung von Steuerkennfeldern und -kennlinien in der Antriebsstrangentwicklung

Jan-Christoph Goos, 2024-02-19 Mit der in der automobilen Antriebsstrangentwicklung verbreiteten Methodik der modellbasierten Kalibrierung Applikation werden Kalibrierparameter in der Software von Steuergeräten auf den Zielantriebsstrang und Zielmarkt angepasst Dabei kommen Methoden der statistischen Versuchsplanung der empirischen

Modellbildung und der numerischen Optimierung zum Einsatz Diese Arbeit fokussiert sich auf den Schritt der Optimierung und beschreibt neue Ansätze zur Optimierung von Kalibrierparametern die in Steuerkennfeldern kennlinien und skalaren in Abhängigkeit des Antriebsstrangbetriebspunktes hinterlegt werden Die Optimierung der Parameter hinsichtlich der Zielgrößen und die Ermittlung geeigneter Kennfelder und Kennlinien geschieht häufig in zwei sequenziellen Schritten Letztendlich sind die Ergebnisse durch die sequenzielle Arbeitsweise nicht mehr optimal Die neuen Ansätze verwenden ein direktes Verfahren bei dem die Kennfelder und erstmals auch Kennlinien und Skalare direkt optimiert werden Zur Beschleunigung der Optimierung wird neben der Reduzierung der Freiheitsgrade eine analytische Beschreibung des Gradienten und der Hessematrix verwendet Ein weiterer neuer multikriterieller Ansatz ermöglicht die Ermittlung des Zielkonfliktes zwischen verschiedenen Antriebsstrangzielgrößen Die Ansätze werden in einem Beispiel aus der Fahrbarkeitskalibrierung angewendet bei dem neben dem Antriebsstrangkomfort und der Dynamik auch die Emission eines Verbrennungsmotors optimiert wird

Optimierung in C++ Claus Richter, 2016-10-19 Die Optimierung ist einer der bedeutendsten Zweige der Mathematik mit weitreichenden Anwendungen in der Statistik Physik Meteorologie bis hin zur Wirtschaft und Unternehmensforschung Ziel der Optimierung ist eine Minimierung oder Maximierung der im jeweiligen System relevanten Parameter unter einschränkenden Nebenbedingungen Praxisbezogen führt Claus Richter in die Algorithmen der Optimierung ein Einsteiger und Fortgeschrittene werden gleichermaßen auf den heutigen Stand der Dinge gebracht In klaren Schritten umreißt der Autor die Grundlagen dieses Gebietes beginnend mit Definitionen und Optimalitätsbedingungen um sich dann direkt an den C-Programmierer zu wenden Der nötige mathematische Apparat die verwendete Programmiersprache C und ihre Klassen werden vorgestellt Damit stellt der Autor ein einheitliches Niveau her und wird so einer breiten Leserschaft gerecht Im Folgenden werden 20 Verfahren der linearen quadratischen und nichtlinearen Optimierung behandelt und dem Anwender nahegebracht Jeder Algorithmus wird im Aufbau erläutert und an einem konkreten Beispiel demonstriert Fünf weitere Kapitel widmen sich anwendungsbezogenen Sachverhalten u.a. der Parameteridentifikation optimalen Steuerung und Strukturoptimierung Durch die Bereitstellung der diskutierten Algorithmen und Beispiele als C-Klassen gewährleistet das Buch einen optimalen Einstieg in die Optimierung Mit C-Programmen zum Download unter www.wiley-vch.de/publish/dt/books ISBN 3 527 34107 2

Minimax-Schätzverfahren im Rahmen der optimalen Versuchsplanung Juliane Weimann, 2014-09-30 Ein wichtiges Modell zur Darstellung ökonomischer Zusammenhänge ist das lineare Regressionsmodell Zur Beurteilung der Güte eines linear affinen Schätzers wird in der vorliegenden Arbeit der relative quadratische Fehler eingeführt Es lässt sich ohne jegliche Resultate aus der Stochastik zeigen dass ein linear affiner Schätzer Minimax Schätzer existiert der eindeutig angegeben werden kann und die kleinste untere Schranke für den maximalen relativen quadratischen Fehler in der Klasse aller Schätzfunktionen besitzt Die Güte einer Schätzung wird jedoch nicht nur von den Eigenschaften der Schätzfunktion bestimmt sondern auch von der Wahl der Messpunkte Ziel dieser Arbeit ist es Ergebnisse der optimalen

Versuchsplanung auf Minimax Sch tzer anzuwenden Hierzu werden Algorithmen zur Ermittlung exakter sowie diskreter Versuchspl ne betrachtet welche diese Sch tzer bez glich des relativen quadratischen Fehlers weiter optimieren

Multisensorielle Navigation und Kartierung in schwierigen Bedingungen Doer, Christopher,2023-03-09 Eine robuste Navigation sowie die Kartierung der Umgebung ist elementar f r autonome Flugger te Dies ist insbesondere in schwierigen Bedingungen durch Einschr nkung der Sicht oder des GNSS Empfangs sehr herausfordernd Im Rahmen dieser Arbeit werden daher multisensorielle Fusionsverfahren basierend auf FMCW Radarsensoren Kameras und Inertialsensorik entwickelt Diese Verfahren k nnen auch in schwierigen Bedingungen eingesetzt werden wie in verschiedenen Szenarios demonstriert wird Robust navigation as well as mapping of the environment are critical for autonomous aerial vehicles This is especially challenging in poor visual conditions or degraded GNSS Therefore this thesis proposes multi sensor fusion approaches based on FMCW radar cameras and inertial sensors These approaches can cope with such challenging conditions as demonstrated in different scenarios

Modellprädiktive Regelung eines innovativen Thermomanagement-Systems für batterieelektrische Fahrzeuge Fischer, Torben,2022-07-29 Im Zuge der fortschreitenden Elektrifizierung der Fahrzeuge f llt mit steigender Effizienz die zur Verf gung stehende Abw rme des Antriebsstrangs zur Deckung des W rmebedarfs des Innenraums Um der dadurch reduzierten elektrischen Reichweite entgegenzuwirken befasst sich diese Arbeit mit der Entwicklung eines ganzheitlichen energieeffizienten Thermomanagement Systems auf Basis einer umkehrbaren W rmpumpe welches mit einer nichtlinearen modellpr diktiven Regelung geregelt wird In the course of the electrification of drive systems less waste heat is generated to cover the heat demand of the passenger cabin which results in a significantly reduced electric range in cold seasons or climate regions This work deals with the development of a holistic energy efficient thermal management system to avoid a range drop due to thermal conditioning and uses nonlinear model predictive control approach to exploit the full potential of the system

Swarm Intelligence Methods for Statistical Regression Soumya Mohanty,2018-12-14 A core task in statistical analysis especially in the era of Big Data is the fitting of flexible high dimensional and non linear models to noisy data in order to capture meaningful patterns This can often result in challenging non linear and non convex global optimization problems The large data volume that must be handled in Big Data applications further increases the difficulty of these problems Swarm Intelligence Methods for Statistical Regression describes methods from the field of computational swarm intelligence SI and how they can be used to overcome the optimization bottleneck encountered in statistical analysis Features Provides a short self contained overview of statistical data analysis and key results in stochastic optimization theory Focuses on methodology and results rather than formal proofs Reviews SI methods with a deeper focus on Particle Swarm Optimization PSO Uses concrete and realistic data analysis examples to guide the reader Includes practical tips and tricks for tuning PSO to extract good performance in real world data analysis challenges

Asset Liability Management Optimisation Beata Lubinska,2020-02-24 An advanced method for financial institutions to

optimize Asset Liability Management for maximized return and minimized risk Financial institutions today are facing daunting regulatory and economic challenges As they manage bank regulation and competition institutions are also optimizing their Asset Liability Management ALM operations The function of the ALM unit today goes beyond risk management related to the banking book into managing regulatory capital and positioning the balance sheet to maximize profit Asset Liability Management Optimization A Practitioner s Guide to Balance Sheet Management and Remodelling offers a step by step process for modeling and reshaping a bank s balance sheet Based on the author s extensive research it describes how to apply a quantifiable optimization method to help maximize asset return and minimize funding cost in the banking book ALM ranks as a key component of any financial institution s overall operating strategy Now financial professionals can use an advanced solution for optimizing ALM This book takes a closer look at the evolving role of the ALM function and the target position of the banking book It provides strategies for active management structuring and hedging of a bank balance sheet while also exploring additional topics related to ALM A description of the Funds Transfer Pricing FTP process related to a bank s target position Detailed examinations of interest rate risk in the banking book IRRBB Discussion of Basel III regulatory requirements and maturity gap analysis Overview of customer behavior along with its impact on interest rate and liquidity risk Practical spreadsheet models NII sensitivity and EVE volatility IRRBB model simplified optimization model for minimization of average funding cost for a bank and an example of behavioral model for Non Maturing Deposits Explorations of model risk sensitivity analysis and case studies The optimization techniques found in Asset Liability Management Optimization can prove vital to financial professionals who are tasked with maximizing asset return and reducing funding costs as a critical part of business objectives **The Journal of Computational Finance** ,2009

Cooperative Stochastic Differential Games David W.K. Yeung,Leon A. Petrosjan,2006-05-11 Numerical Optimization presents a comprehensive and up to date description of the most effective methods in continuous optimization It responds to the growing interest in optimization in engineering science and business by focusing on the methods that are best suited to practical problems For this new edition the book has been thoroughly updated throughout There are new chapters on nonlinear interior methods and derivative free methods for optimization both of which are used widely in practice and the focus of much current research Because of the emphasis on practical methods as well as the extensive illustrations and exercises the book is accessible to a wide audience It can be used as a graduate text in engineering operations research mathematics computer science and business It also serves as a handbook for researchers and practitioners in the field The authors have strived to produce a text that is pleasant to read informative and rigorous one that reveals both the beautiful nature of the discipline and its practical side Evolutionary Optimization Methods for Accelerator Design Alexey A.

Poklonskiy,2009 *Algorithms in Data Mining Using Matrix and Tensor Methods* Berkant Savas,2008 **Mathematical Reviews** ,2007 SPE Journal ,2009 **Essays on Trend Inflation** Sergio Afonso Lago Alves,2011 **Cooperative**

Stochastic Differential Games David W.K. Yeung, Leon A. Petrosjan, 2008-11-01 Numerical Optimization presents a comprehensive and up to date description of the most effective methods in continuous optimization It responds to the growing interest in optimization in engineering science and business by focusing on the methods that are best suited to practical problems For this new edition the book has been thoroughly updated throughout There are new chapters on nonlinear interior methods and derivative free methods for optimization both of which are used widely in practice and the focus of much current research Because of the emphasis on practical methods as well as the extensive illustrations and exercises the book is accessible to a wide audience It can be used as a graduate text in engineering operations research mathematics computer science and business It also serves as a handbook for researchers and practitioners in the field The authors have strived to produce a text that is pleasant to read informative and rigorous one that reveals both the beautiful nature of the discipline and its practical side The British National Bibliography Arthur James Wells, 2006 SPE Reservoir Evaluation & Engineering , 2010

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