

Neculai Andrei

Nonlinear Optimization Applications Using the GAMS Technology

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Nonlinear Optimization Applications Using The Gams Technology Springer Optimization And Its Applications:

Nonlinear Optimization Applications Using the GAMS Technology Neculai Andrei, 2013-06-22 Here is a collection of nonlinear optimization applications from the real world expressed in the General Algebraic Modeling System GAMS. The concepts are presented so that the reader can quickly modify and update them to represent real world situations.

Continuous Nonlinear Optimization for Engineering Applications in GAMS Technology Neculai

Andrei, 2017-12-04 This book presents the theoretical details and computational performances of algorithms used for solving continuous nonlinear optimization applications imbedded in GAMS. Aimed toward scientists and graduate students who utilize optimization methods to model and solve problems in mathematical programming, operations research, business engineering, and industry, this book enables readers with a background in nonlinear optimization and linear algebra to use GAMS technology to understand and utilize its important capabilities to optimize algorithms for modeling and solving complex large scale continuous nonlinear optimization problems or applications. Beginning with an overview of constrained nonlinear optimization methods, this book moves on to illustrate key aspects of mathematical modeling through modeling technologies based on algebraically oriented modeling languages. Next, the main feature of GAMS, an algebraically oriented language that allows for high level algebraic representation of mathematical optimization models, is introduced to model and solve continuous nonlinear optimization applications. More than 15 real nonlinear optimization applications in algebraic and GAMS representation are presented which are used to illustrate the performances of the algorithms described in this book. Theoretical and computational results, methods, and techniques effective for solving nonlinear optimization problems are detailed through the algorithms MINOS, KNITRO, CONOPT, SNOPT, and IPOPT which work in GAMS technology.

Advanced Optimization for Process Systems Engineering Ignacio E. Grossmann, 2021-03-25

A unique text covering basic and advanced concepts of optimization theory and methods for process systems engineers. With examples illustrating key concepts and algorithms and exercises involving theoretical derivations, numerical problems, and modeling systems, it is ideal for single semester graduate courses in process systems engineering. *Integration of High Voltage AC/DC Grids into Modern Power Systems* Fazel Mohammadi, 2020-12-10 Electric power transmission relies on AC and DC grids. The extensive integration of conventional and nonconventional energy sources and power converters into power grids has resulted in a demand for high voltage (HV), extra high voltage (EHV), and ultra high voltage (UHV) AC/DC transmission grids in modern power systems. To ensure the security, adequacy, and reliable operation of power systems, the practical aspects of interconnecting HV, EHV, and UHV AC/DC grids into the electric power systems along with their economic and environmental impacts should be considered. The stability analysis for the planning and operation of HV, EHV, and UHV AC/DC grids in power systems is regarded as another key issue in modern power systems. Moreover, interactions between power converters and other power electronics devices, e.g., FACTS devices installed on the network, are other aspects of power systems that must be addressed.

This Special Issue aims to investigate the integration of HV EHV and UHV AC DC grids into modern power systems by analyzing their control operation protection dynamics planning reliability and security along with considering power quality improvement market operations power conversion cybersecurity supervisory and monitoring diagnostics and prognostics systems

Matching, Dynamics and Games for the Allocation of Resources M. Ali Khan, Nobusumi Sagara, Alexander J. Zaslavski, 2025-11-20 This research book dedicated to Professor David Gale on his 100th birthday compiles significant new findings by renowned experts in mathematical economics related to Gale's work The book is divided into three parts labelled as Economies and Games Economic Dynamics and Growth and Matching Contracts and Finance These parts are introduced by the two surviving editors in an exploratory attempt to answer the question Who is David Gale The first part contains 9 chapters covering topics such as visibility design in network games repeated games with tail measurable payoffs the existence of calibrated forecasts via the minimax theorem revealed preference theory the problem of obtaining permission when options partially ordered an alternative proof for the existence of Haar measures on locally compact topological groups equilibria of nonlinear production consumption models systemic risk in financial networks and coalitional transferable utility extensions of the Gale Mas Colell economy The second part contains 7 chapters discussing topics like a generalization of the Pontryagin maximum principle in infinite horizon models the Robinson Shinkai Leontief optimal growth model dynamic CES production functions with a continuum of vintages of capital inputs across varying substitution elasticities a two country dynamic model static and dynamic equilibrium in the Walrasian tradition duality theorems in linear programming and the turnpike phenomenon in the generalized von Neumann Gale model The third part comprises 4 chapters exploring the relationship between stable and weakly setwise stable outcomes in many to many matching with contracts a version of Gale and Shapley's marriage market with a continuum of agents the existence of stable contract systems between two complementary groups e.g. workers and firms and the general notions of upper and lower variances initially introduced by Peter Walley for bounded random variables

Stochastic H_2/H_∞ Control: A Nash Game Approach Weihai Zhang, Lihua Xie, Bor-Sen Chen, 2017-08-07 The H_∞ control has been one of the important robust control approaches since the 1980s This book extends the area to nonlinear stochastic H_2/H_∞ control and studies more complex and practically useful mixed H_2/H_∞ controller synthesis rather than the pure H_∞ control Different from the commonly used convex optimization method this book applies the Nash game approach to give necessary and sufficient conditions for the existence and uniqueness of the mixed H_2/H_∞ control Researchers will benefit from our detailed exposition of the stochastic mixed H_2/H_∞ control theory while practitioners can apply our efficient algorithms to address their practical problems

SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics, 2005

Optimization Methods in Operations Research and Systems Analysis K. V. Mital, 1983

Journal of Nonlinear and Convex Analysis, 2006

Restructured Electric Power Systems Xiao-Ping Zhang, 2010-10-15 The latest practical applications of electricity market equilibrium models in

analyzing electricity markets Electricity market deregulation is driving the power energy production from a monopolistic structure into a competitive market environment The development of electricity markets has necessitated the need to analyze market behavior and power Restructured Electric Power Systems reviews the latest developments in electricity market equilibrium models and discusses the application of such models in the practical analysis and assessment of electricity markets Drawing upon the extensive involvement in the research and industrial development of the leading experts in the subject area the book starts by explaining the current developments of electrical power systems towards smart grids and then relates the operation and control technologies to the aspects in electricity markets It explores The problems of electricity market behavior and market power Mathematical programs with equilibrium constraints MPEC and equilibrium problems with equilibrium constraints EPEC Tools and techniques for solving the electricity market equilibrium problems Various electricity market equilibrium models State of the art techniques for computing the electricity market equilibrium problems The application of electricity market equilibrium models in assessing the economic benefits of transmission expansions for market environments forward and spot markets short term power system security and analysis of reactive power impact Also featured are computational resources to allow readers to develop algorithms on their own as well as future research directions in modeling and computational techniques in electricity market analysis Restructured Electric Power Systems is an invaluable reference for electrical engineers and power system economists from power utilities and for professors postgraduate students and undergraduate students in electrical power engineering as well as those responsible for the design engineering research and development of competitive electricity markets and electricity market policy

ECAI 2020 Giuseppe De Giacomo, Bistra Dilkina, Michela Milano, Senén Barro, Alberto Bugarín, Jérôme Lang, 2020-09-15 This book presents the proceedings of the 24th European Conference on Artificial Intelligence ECAI 2020 held in Santiago de Compostela Spain from 29 August to 8 September 2020 The conference was postponed from June and much of it conducted online due to the COVID 19 restrictions The conference is one of the principal occasions for researchers and practitioners of AI to meet and discuss the latest trends and challenges in all fields of AI and to demonstrate innovative applications and uses of advanced AI technology The book also includes the proceedings of the 10th Conference on Prestigious Applications of Artificial Intelligence PAIS 2020 held at the same time A record number of more than 1 700 submissions was received for ECAI 2020 of which 1 443 were reviewed Of these 361 full papers and 36 highlight papers were accepted an acceptance rate of 25% for full papers and 45% for highlight papers The book is divided into three sections ECAI full papers ECAI highlight papers and PAIS papers The topics of these papers cover all aspects of AI including Agent based and Multi agent Systems Computational Intelligence Constraints and Satisfiability Games and Virtual Environments Heuristic Search Human Aspects in AI Information Retrieval and Filtering Knowledge Representation and Reasoning Machine Learning Multidisciplinary Topics and Applications Natural Language Processing Planning and Scheduling Robotics Safe Explainable and Trustworthy

AI Semantic Technologies Uncertainty in AI and Vision The book will be of interest to all those whose work involves the use of AI technology

Turnpike Theory for the Robinson-Solow-Srinivasan Model Alexander J. Zaslavski, 2021-01-04 This book is devoted to the study of a class of optimal control problems arising in mathematical economics related to the Robinson Solow Srinivasan RSS model It will be useful for researches interested in the turnpike theory infinite horizon optimal control and their applications and mathematical economists The RSS is a well known model of economic dynamics that was introduced in the 1960s and as many other models of economic dynamics the RSS model is determined by an objective function a utility function and a set valued mapping a technology map The set valued map generates a dynamical system whose trajectories are under consideration and the objective function determines an optimality criterion The goal is to find optimal trajectories of the dynamical system using the optimality criterion Chapter 1 discusses turnpike properties for some classes of discrete time optimal control problems Chapter 2 present the description of the RSS model and discuss its basic properties Infinite horizon optimal control problems related to the RSS model are studied in Chapter 3 Turnpike properties for the RSS model are analyzed in Chapter 4 Chapter 5 studies infinite horizon optimal control problems related to the RSS model with a nonconcave utility function Chapter 6 focuses on infinite horizon optimal control problems with nonautonomous optimality criterions Chapter 7 contains turnpike results for a class of discrete time optimal control problems Chapter 8 discusses the RSS model and compares different optimality criterions Chapter 9 is devoted to the study of the turnpike properties for the RSS model In Chapter 10 the one dimensional autonomous RSS model is considered and the continuous time RSS model is studied in Chapter 11

International Mathematical News ,1997 *Deutsche Nationalbibliographie und Bibliographie der im Ausland erschienenen deutschsprachigen Veröffentlichungen* ,2003 *New Perspectives in Econometric Theory* Halbert White, 2004 New Perspectives in Econometric Theory comprises specially selected papers by Halbert White which reflect his research in a variety of related areas in econometrics heteroskedasticity of unknown form nonlinear and nonparametric regression instrumental variables and generalized method of moments estimation and measurability and limit theory In many instances results from one paper provide the foundation for or suggest new directions for research taken up by others in the collection The intent of collecting these papers together in the present volume with new commentaries by the author is to provide access both to a modern unified perspective for econometric theory and to a set of concepts and tools that will be useful to practitioners in the field As a companion to the first volume entitled *Advances in Econometric Theory* this latest selection of Halbert White's work will appeal to academics and researchers in econometrics and economic theory

Choice ,2006 **Subject Guide to Books in Print** ,1993 **The American Mathematical Monthly** ,1983 The Cumulative Book Index ,1999 **Börsenblatt für den deutschen Buchhandel** ,1999

Adopting the Song of Phrase: An Emotional Symphony within **Nonlinear Optimization Applications Using The Gams Technology Springer Optimization And Its Applications**

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