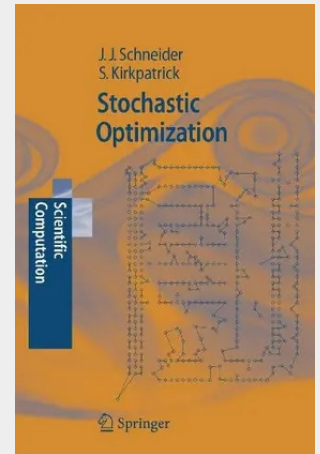


Stochastic Optimization

Our purpose in writing this book was to provide a compendium of stochastic optimization techniques, some guides to when each is appropriate in practical situations, and a few useful ways of thinking about optimization as a process of search in some very rich configuration spaces. Each of us has come to optimization, traditionally a subject studied in applied mathematics, from a background in physics, especially the statistical physics of random structures or materials. One of us (SK) has used ideas developed in the study of magnetic alloys to explore the optimal placement of computer circuits subject to many conflicting constraints, while at IBM Research, in Yorktown Heights, NY. The other (JJS) while completing his studies in physics under Prof. Ingo Morgenstern in Regensburg, Germany, and working at the IBM Scientific Center Heidelberg, was exposed to optimization problems as varied as scheduling the pickup of fresh milk and planning automobile assembly line schedules. We had the opportunity to work together after SK moved from IBM to a professorship at The Hebrew University of Jerusalem, Israel, and JJS was, for a year, a postdoc there. JJS has taught a course on stochastic optimization at the University of Mainz, where his students have used portions of the present manuscript. We hope to make this material readable by undergraduates, and useful to graduate students and practitioners as well, in computer science, applied mathematics, physics, and economics. Mainz, April 2006 Johannes Josef Schneider Jerusalem, April 2006 Scott Kirkpatrick Contents Part I Theory Overview of Stochastic Optimization Algorithms 0 General Remarks.

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160,49 €

149,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783642070945

Medium: Buch

ISBN: 978-3-642-07094-5

Verlag: Springer

Erscheinungstermin: 19.11.2010

Sprache(n): Englisch

Auflage: 1. Auflage. Softcover version of original hardcover Auflage 2006

Serie: Scientific Computation

Produktform: Kartoniert

Gewicht: 873 g

Seiten: 568

Format (B x H): 155 x 235 mm

