1.	Record Nr.	UNINA9910962553303321
	Autore	Ben-Tal A
	Titolo	Robust optimization / / Aharon Ben-Tal, Laurent El Ghaoui, Arkadi Nemirovski
	Pubbl/distr/stampa	Princeton, NJ, : Princeton University Press, c2009
	ISBN	9786612259289
		9781282259287
		1282259288
		9781400831050
		1400831059
	Edizione	[Course Book]
	Descrizione fisica	1 online resource (565 p.)
	Collana	Princeton Series in Applied Mathematics ; ; 28
	Classificazione	SK 870
	Altri autori (Persone)	El GhaouiLaurent
		NemirovskiiArkadii Semenovich
	Disciplina	519.6
	Soggetti	Robust optimization
		Linear programming
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di contenuto	Frontmatter -- Contents -- Preface -- Part I. Robust Linear Optimization -- Chapter One. Uncertain Linear Optimization Problems and their Robust Counterparts -- Chapter Two. Robust Counterpart Approximations of Scalar Chance Constraints -- Chapter Three. Globalized Robust Counterparts of Uncertain LO Problems -- Chapter Four. More on Safe Tractable Approximations of Scalar Chance Constraints -- Part II. Robust Conic Optimization -- Chapter Five. Uncertain Conic Optimization: The Concepts -- Chapter Six. Uncertain Conic Quadratic Problems with Tractable RCs -- Chapter Seven. Approximating RCs of Uncertain Conic Quadratic Problems -- Chapter Eight. Uncertain Semidefinite Problems with Tractable RCs -- Chapter Nine. Approximating RCs of Uncertain Semidefinite Problems -- Chapter Ten. Approximating Chance Constrained CQIs and LMIs -- Chapter Eleven. Globalized Robust Counterparts of Uncertain Conic Problems -- Chapter Twelve. Robust Classiˉcation and Estimation -- Part III. Robust Multi-Stage Optimization -- Chapter Thirteen. Robust Markov Decision Processes -- Chapter Fourteen. Robust Adjustable

Sommario/riassunto	Robust optimization is still a relatively new approach to optimization problems affected by uncertainty, but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology. Written by the principal developers of robust optimization, and describing the main achievements of a decade of research, this is the first book to provide a comprehensive and up-to-date account of the subject. Robust optimization is designed to meet some major challenges associated with uncertainty-affected optimization problems: to operate under lack of full information on the nature of uncertainty; to model the problem in a form that can be solved efficiently; and to provide guarantees about the performance of the solution. The book starts with a relatively simple treatment of uncertain linear programming, proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints (probabilistic) approach. It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic (multistage) problems. The theory is supported by numerous examples and computational illustrations. An essential book for anyone working on optimization and decision making under uncertainty, Robust Optimization also makes an ideal graduate textbook on the subject.

2.	Record Nr.	UNICAMPANIAVAN00105814
	Autore	Christensen, Ronald
	Titolo	Log-linear models and logistic regression / Ronald Christensen
	Pubbl/distr/stampa	New York, : Springer, 1997
	Titolo uniforme	Log-linear models
	ISBN	03-87982-47-7
	Edizione	[2. ed]
	Descrizione fisica	XV, 483 p. ; 24 cm
	Disciplina	519.53
	Soggetti	Analisi multivariata
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia