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Titolo	Stochastic Global Optimization / / by Anatoly Zhigljavsky, Antanasz Zilinskas
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ISBN	1-281-13893-2 9786611138936 0-387-74740-0
Edizione	[1st ed. 2008.]
Descrizione fisica	1 online resource (270 p.)
Collana	Springer Optimization and Its Applications, , 1931-6836 ; ; 9
Classificazione	510 SK 870 SK 880
Altri autori (Persone)	ZhilinskasA
Disciplina	519.62
Soggetti	Mathematical optimization Probabilities Statistics Optimization Probability Theory Statistical Theory and Methods
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Basic Concepts and Ideas -- Global Random Search: Fundamentals and Statistical Inference -- Global Random Search: Extensions -- Methods Based on Statistical Models of Multimodal Functions.
Sommario/riassunto	This book presents the main methodological and theoretical developments in stochastic global optimization. The extensive text is divided into four chapters; the topics include the basic principles and methods of global random search, statistical inference in random search, Markovian and population-based random search methods, methods based on statistical models of multimodal functions and principles of rational decisions theory. Key features: * Inspires readers to explore various stochastic methods of global optimization by clearly explaining the main methodological principles and features of the methods; * Includes a comprehensive study of probabilistic and

statistical models underlying the stochastic optimization algorithms; \*  
Expands upon more sophisticated techniques including random and  
semi-random coverings, stratified sampling schemes, Markovian  
algorithms and population based algorithms; \*Provides a thorough  
description of the methods based on statistical models of objective  
function; \*Discusses criteria for evaluating efficiency of optimization  
algorithms and difficulties occurring in applied global optimization.  
Stochastic Global Optimization is intended for mature researchers and  
graduate students interested in global optimization, operations  
research, computer science, probability, statistics, computational and  
applied mathematics, mechanical and chemical engineering, and many  
other fields where methods of global optimization can be used.

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