

Lecture Notes in Economics and Mathematical Systems

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H. T. Lau

Combinatorial Heuristic
Algorithms with FORTRAN



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Combinatorial Heuristic Algorithms With Fortran

Lecture Notes In Economics And Mathematical Systems

Herbert Dawid



Combinatorial Heuristic Algorithms With Fortran Lecture Notes In Economics And Mathematical Systems:

Combinatorial Heuristic Algorithms with FORTRAN Hang Tong Lau, 2012-12-06 In recent years researchers have spent much effort in developing efficient heuristic algorithms for solving the class of NP complete problems which are widely believed to be inherently intractable from the computational point of view Although algorithms have been designed and are notorious among researchers computer programs are either not implemented on computers or very difficult to obtain The purpose of this book is to provide a source of FORTRAN coded algorithms for a selected number of well known combinatorial optimization problems The book is intended to be used as a supplementary text in combinatorial algorithms network optimization operations research and management science In addition a short description on each algorithm will allow the book to be used as a convenient reference This work would not have been possible without the excellent facilities of Bell Northern Research Canada H T Lau Ile des Soeurs Quebec Canada August 1986 CONTENTS Page Introduction Part I INTEGER PROGRAMMING Chapter 1 Integer Linear Programming Chapter 2 Zero one Linear Programming 30 Chapter 3 Zero one Knapsack Problem 38 Part II NETWORK DESIGN Chapter 4 Traveling Salesman Problem 52 Chapter 5 Steiner Tree Problem 81 Chapter 6 Graph Partitioning 98 Chapter 7 K Median Location 106 Chapter 8 K Center Location 114 List of Subroutines 123 Bibliographic Notes 124 INTRODUCTION Following the elegant theory of NP completeness the idea of developing efficient heuristic algorithms has been gaining its popularity and significance **Journal of Economic Literature**, 1987

Adaptive Learning by Genetic Algorithms Herbert Dawid, 2012-12-06 I started to deal with genetic algorithms in 1993 when I was working on a project on learning and rational behavior in economic systems Initially I carried out simulations in an overlapping generations model but soon got dissatisfied with the complete lack of theoretical foundation for the observed behavior Thus I started to work on a mathematical representation of the behavior of a simple genetic algorithm in the special setup of an interacting population of economic agents and step by step arrived at the results collected here However I believe that much more can and has to be done in this field I would like to thank Gustav Feichtinger who not only supervised my doctoral thesis but always supported and encouraged me throughout the last few years Special thanks are also due to K Hornik A Mehlmann and M Kopel who contributed largely to the work During the preparation of the monograph I also benefited from helpful comments of A Geyer Schulz G Rote G Tragler and A Rahman Special thanks to W A Muller from Springer Verlag for his support Financial support from the Austrian Science Foundation under contract number P9112 S0Z is gratefully acknowledged *Dynamic Models of the Firm* Mark W.J. Blok, A.T. Kearney, 2012-12-06 This book

contributes to the scientific field of optimal control theory applied to dynamic models of the firm It discusses optimal investment financing and production policies of the firm that have to deal with a variety of aspects such as financial constraints start up costs business cycles increasing returns to scale production life cycles and experience curves In contrast to many other publications on this subject here in combination with an analytical approach the dynamic optimization

problems are solved numerically with the aid of a powerful computer and specific programs for optimizing non linear functions of a finite number of variables and non linear constraints Trends in Multicriteria Decision Making Theodor Stewart, Robin C. van den Honert, 2013-11-11 This collection of papers gives a broad overview of the state of the art in Multiple Criteria Decision Making MCDM in both theory and practice Topical sections are ranging from preference modelling and methodological developments to a number of applications of MCDM thinking Special sections are devoted to applications in natural resources and environmental management issues to negotiation and group decision support and to philosophical issues particularly in the interface between systems thinking and MCDM The book will be relevant not only to those working in the area of MCDM but also to researchers and practitioners concerned with broader areas of management science especially those concerned with decision support systems and negotiation support **Computer-Aided Transit**

Scheduling Joachim R. Daduna, Isabel Branco, Jose M.P. Paixao, 1995-10-11 This proceedings volume consists of papers presented at the Sixth International Workshop on Computer Aided Scheduling of Public Transport which was held at the Fundao Calouste Gulbenkian in Lisbon from July 6th to 9th 1993 In the tradition of alternating Workshops between North America and Europe Chicago 1975 Leeds 1980 Montreal 1983 Hamburg 1987 and again Montreal 1990 the European city of Lisbon was selected as the venue for the Workshop in 1993 As in earlier Workshops the central theme dealt with vehicle and duty scheduling problems and the employment of operations research based software systems for operational planning in public transport However as was initiated in Hamburg in 1987 the scope of this Workshop was broadened to include topics in related fields This fundamental alteration was an inevitable consequence of the growing demand over the last decade for solutions to the complete planning process in public transport through integrated systems Therefore the program of this workshop included sections which dealt with scheduling problems and computerized systems for operational planning as well as sections on network planning and data management **Economic Books** ,1986 *Transactions of the Fourth Army Conference on Applied Mathematics and Computing* ,1987 *Computer-Aided Transit Scheduling* Martin

Desrochers, Jean-Marc Rousseau, 2012-12-06 This volume consists of papers presented at the Fifth International Workshop on Computer Aided Scheduling of Public Transport which was held in Montreal from August 19th to the 23rd 1990 Since the first Workshop in Chicago in 1975 the field had matured considerably In 1975 there were no presentations that described systems which had been implemented and used on a regular basis By 1980 in Leeds and certainly by 1983 in Montreal several systems were in regular use They were based on both heuristics and mathematical programming techniques In 1990 there were more than one hundred transit companies using computer aided scheduling tools in their regular operations The scope of the Workshop was broadened in 1987 in Hamburg so that topics related to scheduling may be introduced We find for example in this book several papers on the technology related to the collection of data and or the data bases required for scheduling and planning activities Inside a Modern Macroeconometric Model Alan A. Powell, Christopher W.

Murphy, 2012-12-06 As Ken Wallis has pointed out all macroeconomic forecasters and policy analysts use economic models. That is they have a way of going from assumptions about macroeconomic policy and the international environment to a prediction of the likely future state of the economy. Some people do this in their heads. Increasingly though forecasting and policy analysis is based on a formal explicit model represented by a set of mathematical equations and solved by computer. This provides a framework for handling in a consistent and systematic manner the ever increasing amounts of relevant information. Macroeconometric modelling though is an inexact science. A manageable model must focus only on the major driving forces in a complex economy made up of millions of households and firms. International economic agencies such as the IMF and OECD and most treasuries and central banks in western countries use macroeconometric models in their forecasting and policy analysis. Models are also used for teaching and research in universities as well as for commercial forecasting in the private sector.

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