

## STOCHASTIC GLOBAL OPTIMIZATION%0A

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Stochastic Optimization Lauren A. Hannah April 4, 2014 1 Introduction Stochastic optimization refers to a collection of methods for minimizing or maximizing an objective function when randomness is present. Over the last few decades these methods have become essential tools for science, engineering, business, computer science, and statistics. Specific applications are varied, but include Stochastic Global Optimization | Anatoly Zhigljavsky ...

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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#### MINORANT METHODS OF STOCHASTIC GLOBAL OPTIMIZATION

MINORANT METHODS OF STOCHASTIC GLOBAL OPTIMIZATION V. I. Norkin and B. O. Onishechenko UDC 519.853.4 Generalizations of the branch and bound method and of the Piyavskii method for solution of Stochastic Global Optimization (Springer Optimization and ...

This book examines the main methodological and theoretical developments in stochastic global optimization. It is designed to inspire readers to explore various stochastic methods of global optimization by clearly explaining the main methodological principles and features of the methods.

Stochastic Global Optimization : Anatoly A. Zhigljavsky ...

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.

Stochastic global optimization as a filtering problem ...  
We present a reformulation of stochastic global optimization as a filtering problem. The motivation behind this reformulation comes from the fact that for many optimization problems we cannot evaluate exactly the objective function to be optimized.