Stochastic Global Optimization (Springer Optimization and Its Applications)

By Anatoly Zhigljavsky, Antanasz Zilinskas

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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. Among the book's features is a comprehensive study of probabilistic and statistical models underlying the stochastic optimization algorithms.

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Editorial Review

Review

From the reviews:

"This excellent book is written for researchers interested in global optimization. … the approach of carrying through from basic ideas to the most recent techniques will make this a valuable resource for the initiated. … Gathering together contemporary methods and developments in stochastic global optimization, this text presents four chapters." (Tom Schulte, MathDL, February, 2008)

"For global optimization, based on former monographs and articles of the authors on (global) random search, in this book global random search methods and stochastic models for the objective function are presented. … This well-written book contains many references on the field of (global) random search techniques." (Kurt Marti, Mathematical Reviews, Issue 2008 j)

"The aim of the book is to present the major methodological and theoretical developments in the field of stochastic global optimization including global random search and methods based on probabilistic assumptions about the objective function. The book contains four chapters. … The book also contains an index. The book is well written and the presentation is … self-contained." (I. M. Stancu-Minasian, Zentralblatt MATH, Vol. 1136 (14), 2008)

From the Back Cover

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.

Users Review

From reader reviews:

Valerie Gray:

A lot of people always spent all their free time to vacation or perhaps go to the outside with them family members or their friend. Do you realize? Many a lot of people spent many people free time just watching TV, or perhaps playing video games all day long. If you need to try to find a new activity honestly, that is look different you can read a book. It is really fun in your case. If you enjoy the book you read you can spent the whole day to reading a publication. The book Stochastic Global Optimization (Springer Optimization and Its Applications) it is extremely good to read. There are a lot of folks that recommended this book. These folks were enjoying reading this book. In case you did not have enough space to bring this book you can buy the e-book. You can m0ore quickly to read this book through your smart phone. The price is not to fund but this book features high quality.

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