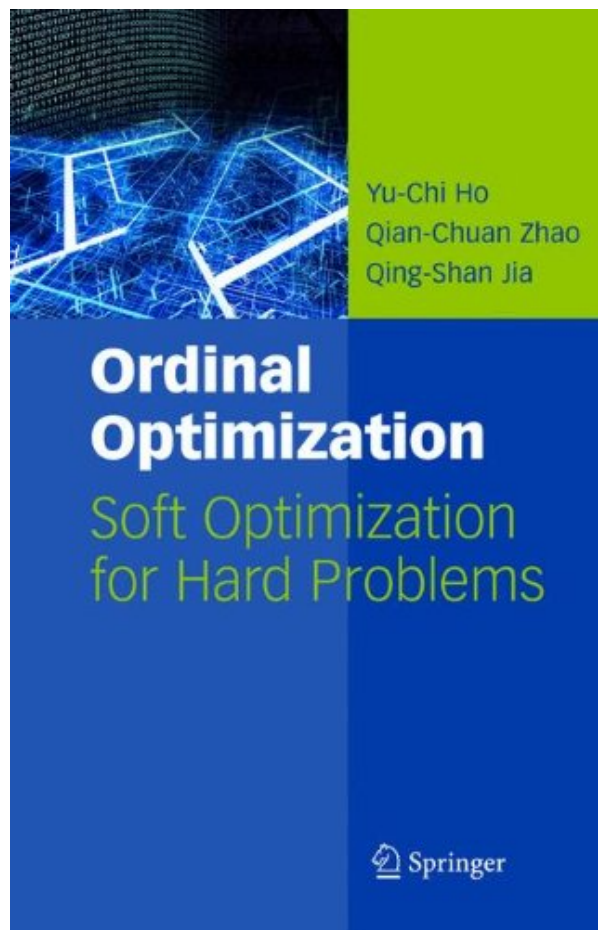
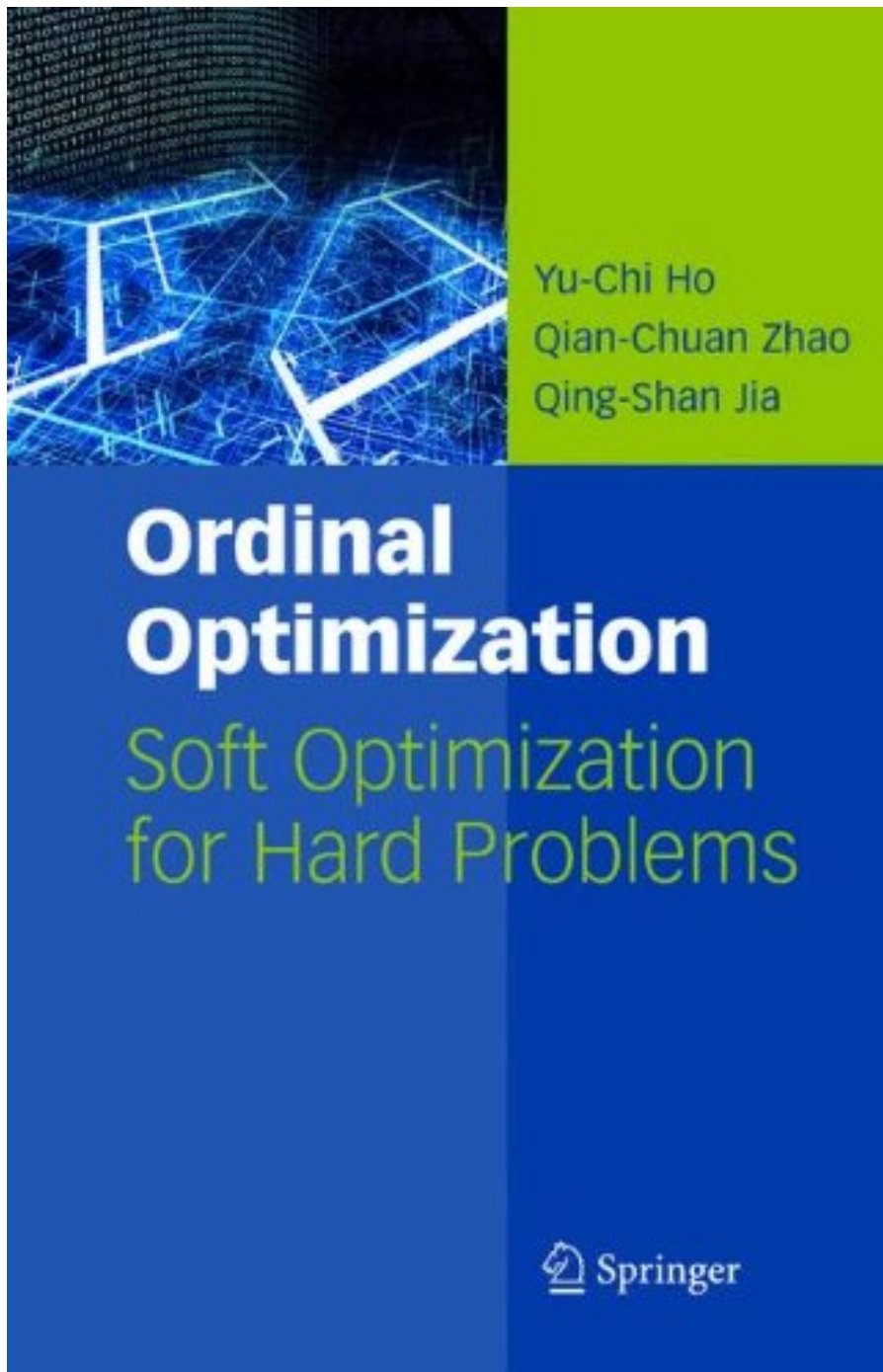


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EVENT DYNAMIC SYSTEMS) BY YU-CHI
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Review

From the reviews:

"This book addresses the difficulties of optimization of complex systems via simulation models or computation-intensive models involving possible stochastic effects and discrete choice. The tools described here can be used separately or in addition to other methodological tools of optimization. ... The book is recommended for good engineers and designers dealing with complex problems of optimization." (Constantin Varsan, Zentralblatt MATH, Vol. 1123 (1), 2008)

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About the Author

Yu-Chi Ho (lead author) is the only author whose book in the system/control field has the distinction of being a SCI Citation Classic* as the most referenced book on the subject. After 37 years, his book is still selling about 500 copies per year without a revision.

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Features

- Ordinal Optimization Soft Computing for Hard Problems

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The efficiency of ballpark

By Keiichi Ito

We usually seek a minimum/maximum of a function in optimization. In practice, this is not an easily attained task. The simulation that we have to run in order to get the objective value can be very time consuming, and can be inaccurate. The authors of this book tackled the difficulty by reformulating the optimization problem.

The authors have essentially provided a quantitative basis to what engineers have been doing all the time in their designs of new products: "have a competitive design" (not necessarily the best).

In Ordinal Optimization, one aims at obtaining at least some of the top n% designs among the finite set of design alternatives. Their probabilistic argument indicate that this is much more efficient than trying finding the best design. Their calculations and tables give a methodical and quantitative approach to this art of

engineering (i.e. trading accuracy for efficiency) in the optimization context.

This book puts nicely together over-a-decade-or-so research results on this subject. The basic form of the algorithm is covered in the first three chapters which are quick reads. Other extensions to the basic form and industrial case studies follow in the later chapters. The mathematical prerequisite is modest and lower-undergraduate level background in science and engineering should be enough.

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