

An Annotated Timeline of Operations Research

An Informal History

Saul I. Gass
Arjang A. Assad



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Annotated Timeline Of Operations Research An Informal History:

An Annotated Timeline of Operations Research Saul I. Gass, Arjang A. Assad, 2005-01-07 Arising from the urgent operational issues of World War II the philosophy and methodology of Operations Research OR has permeated the resolution of decision problems in business industry and government This work recounts the evolution of OR as the science of decision making It chronicles the history of OR in the form of expository entries

An Annotated Timeline of Operations Research Saul I. Gass, 2005 An Annotated Timeline of Operations Research An informal history recounts the evolution of Operations Research OR as a new science the science of decision making Arising from the urgent operational issues of World War II the philosophy and methodology of OR has permeated the resolution of decision problems in business industry and government The Timeline chronicles the history of OR in the form of self contained expository entries Each entry presents a concise explanation of the events and people under discussion and provides key sources where further relevant information can be obtained In addition books and papers that have influenced the development of OR or helped to educate the first generations of OR academics and practitioners are cited throughout the book Starting in 1564 with seminal ideas that form the precursors of OR the Timeline traces the key ideas and events of OR through 2004

An Annotated Timeline of Operations Research Saul I. Gass, Arjang A. Assad, 2007-02-15 An Annotated Timeline of Operations Research An Informal History recounts the evolution of Operations Research OR as a new science the science of decision making Arising from the urgent operational issues of World War II the philosophy and methodology of OR has permeated the resolution of decision problems in business industry and government The Timeline chronicles the history of OR in the form of self contained expository entries Each entry presents a concise explanation of the events and people under discussion and provides key sources where further relevant information can be obtained In addition books and papers that have influenced the development of OR or helped to educate the first generations of OR academics and practitioners are cited throughout the book Starting in 1564 with seminal ideas that form the precursors of OR the Timeline traces the key ideas and events of OR through 2004 The Timeline should interest anyone involved in OR researchers practitioners academics and especially students who wish to learn how OR came into being Further the scope and expository style of the Timeline should make it of value to the general reader interested in the development of science and technology in the last half of the twentieth century

Quantitative Models for Performance Evaluation and Benchmarking Joe Zhu, 2008-10-20 Managers are often under great pressure to improve the performance of their organizations To improve performance one needs to constantly evaluate operations or processes related to producing products providing services and marketing and selling products Performance evaluation and benchmarking are a widely used method to identify and adopt best practices as a means to improve performance and increase productivity and are particularly valuable when no objective or engineered standard is available to define efficient and effective performance For this reason benchmarking is often used in managing service

operations because service standards benchmarks are more difficult to define than manufacturing standards. Benchmarks can be established but they are somewhat limited as they work with single measurements one at a time. It is difficult to evaluate an organization's performance when there are multiple inputs and outputs to the system. The difficulties are further enhanced when the relationships between the inputs and the outputs are complex and involve unknown tradeoffs. It is critical to show benchmarks where multiple measurements exist. The current book introduces the methodology of data envelopment analysis DEA and its uses in performance evaluation and benchmarking under the context of multiple performance measures.

Proportional Optimization and Fairness Wieslaw Kubiak, 2008-11-16 Proportional Optimization and Fairness is a long needed attempt to reconcile optimization with apportionment in just in time JIT sequences and find the common ground in solving problems ranging from sequencing mixed model just in time assembly lines through just in time batch production balancing workloads in event graphs to bandwidth allocation internet gateways and resource allocation in computer operating systems. The book argues that apportionment theory and optimization based on deviation functions provide natural benchmarks for a process and then looks at the recent research and developments in the field. Individual chapters look at the theory of apportionment and just in time sequences minimization of just in time sequence deviation optimality of cyclic sequences and the oneness bottleneck minimization competition free instances Fraenkel's Conjecture and optimal admission sequences response time variability applications to the Liu Layland Problem and pinwheel scheduling temporal capacity constraints and supply chain balancing fair queuing and stride scheduling and smoothing and batching.

Risk Analysis of Complex and Uncertain Systems Louis Anthony Cox Jr., 2009-06-12 In Risk Analysis of Complex and Uncertain Systems acknowledged risk authority Tony Cox shows all risk practitioners how Quantitative Risk Assessment QRA can be used to improve risk management decisions and policies. It develops and illustrates QRA methods for complex and uncertain biological engineering and social systems systems that have behaviors that are just too complex to be modeled accurately in detail with high confidence and shows how they can be applied to applications including assessing and managing risks from chemical carcinogens antibiotic resistance mad cow disease terrorist attacks and accidental or deliberate failures in telecommunications network infrastructure. This book was written for a broad range of practitioners including decision risk analysts operations researchers and management scientists quantitative policy analysts economists health and safety risk assessors engineers and modelers.

Multiple Criteria Decision Making: From Early History To The 21st Century Murat Koksalan, Jyrki Wallenius, Stanley Zionts, 2011-06-06 Multiple Criteria Decision Making MCDM is all about making choices in the presence of multiple conflicting criteria. MCDM has become one of the most important and fastest growing subfields of Operations Research Management Science. As modern MCDM started to emerge about 50 years ago it is now a good time to take stock of developments. This book aims to present an informal nontechnical history of MCDM supplemented with many pictures. It covers the major developments in MCDM from early history until now. It also covers fascinating

discoveries by Nobel Laureates and other prominent scholars The book begins with the early history of MCDM which covers the roots of MCDM through the 1960s It proceeds to give a decade by decade account of major developments in the field starting from the 1970s until now Written in a simple and accessible manner this book will be of interest to students academics and professionals in the field of decision sciences

Combat Modeling Alan Washburn, Moshe Kress, 2009-08-14
 Combat Modeling is a systematic learning resource and reference text for the quantitative analysis of combat After a brief overview authors Washburn and Kress present individual chapters on shooting without feedback shooting with feedback target defense attrition models game theory and wargames search unmanned aerial vehicles and terror and insurgency Three appendices provide a review of basic probability concepts probability distributions and Markov models an introduction to optimization models and a discussion of Monte Carlo simulations Drawing on their many years of experience at the Naval Postgraduate School in Monterey California Washburn and Kress have created a reference that will provide the tools and techniques for analysts involved in the underpinnings of combat decisions This is a book that can be used as a military manual reference book and textbook for military courses on this vital subject

Linear and Nonlinear Programming David G. Luenberger, Yinyu Ye, 2008-06-20
 This third edition of the classic textbook in Optimization has been fully revised and updated It comprehensively covers modern theoretical insights in this crucial computing area and will be required reading for analysts and operations researchers in a variety of fields The book connects the purely analytical character of an optimization problem and the behavior of algorithms used to solve it Now the third edition has been completely updated with recent Optimization Methods The book also has a new co author Yinyu Ye of California s Stanford University who has written lots of extra material including some on Interior Point Methods

Inventory and Supply Chain Management with Forecast Updates Suresh P. Sethi, Houmin Yan, Hanqin Zhang, 2006-03-30
 Inventory and Supply Chain Management with Forecast Updates is concerned with the problems of inventory and supply chain decision making with information updating over time The models considered include inventory decisions with multiple sources and delivery modes supply contract design and evaluation contracts with exercise price volume flexible contracts allowing for spot market purchase decisions and competitive supply chains Real problems are formulated into tractable mathematical models which allow for an analysis of various approaches and provide insights for better supply chain management The book provides a unified treatment of these models presents a critique of the existing results and points out potential research directions Attention is focused on solutions that is inventory decisions prior and subsequent to information updates and the impact of the quality of information on these decisions

Real-Time Management of Resource Allocation Systems Spyros A. Reveliotis, 2006-07-18
 Real Time Management of Resource Allocation Systems focuses on the problem of managing the resource allocation taking place within the operational context of many contemporary technological applications including flexibly automated production systems automated railway and or monorail transportation systems electronic workflow management systems and business

transaction supporting systems A distinct trait of all these applications is that they limit the role of the human element to remote high level supervision while placing the burden of the real time monitoring and coordination of the ongoing activity upon a computerized control system Hence any applicable control paradigm must address not only the issues of throughput maximization work in process inventory reduction and delay and cost minimization that have been the typical concerns for past studies on resource allocation but it must also guarantee the operational correctness and the behavioral consistency of the underlying automated system The resulting problem is rather novel for the developers of these systems since in the past many of its facets were left to the jurisdiction of the present human intelligence It is also complex due to the high levels of choice otherwise known as flexibility inherent in the operation of these environments

Manufacturing and Service Enterprise with Risks Masayuki Matsui, 2008-10-09 The subject for this book is my life work on the enterprise modeling and integration by a stochastic queueing form and the book plan was conceived before my stay in the USA in 1996-97 as a visiting scholar The first title was Stochastic Management and Design of Manufacturing Systems The first version was attempted in 2001 however this version was inappropriate and was not revised till now It is 40 years since I attempted a stochastic approach to manufacturing and management due to the limitations of statistical approaches The century in which industrial engineering and management rose to the forefront was one in which a static statistical approach was applied to the development of classical models and general average theory This book presents a stochastic management approach to the manufacturing and service enterprise with risks by a game strategic view and is based on many papers in production queueing studies that have appeared in famous journals The book's objective is to discuss and show the goals and constraints on manufacturing and service enterprises and to provide a strategic collaborative solution for management with risks in heterogeneity This book mainly focuses on the three manufacturing classes continuous point wise and flexible stream types under risks These manufacturing streams are first studied using the respective stochastic processes and are characterized and developed as a queueing strategic control problem of look ahead buffer selection switch over and arrangement routings Moreover the behaviors of some design control variables are shown and useful theories for design are established

What Science Knows James Franklin, 2009-11-01 To scientists the tsunami of relativism scepticism and postmodernism that washed through the humanities in the twentieth century was all water off a duck's back Science remained committed to objectivity and continued to deliver remarkable discoveries and improvements in technology In *What Science Knows* the Australian philosopher and mathematician James Franklin explains in captivating and straightforward prose how science works its magic He begins with an account of the nature of evidence where science imitates but extends commonsense and legal reasoning in basing conclusions solidly on inductive reasoning from facts After a brief survey of the furniture of the world as science sees it including causes laws dispositions and force fields as well as material things Franklin describes colorful examples of discoveries in the natural mathematical and social sciences and the reasons for believing them He examines the

limits of science giving special attention both to mysteries that may be solved by science such as the origin of life and those that may in principle be beyond the reach of science such as the meaning of ethics What Science Knows will appeal to anyone who wants a sound readable and well paced introduction to the intellectual edifice that is science On the other hand it will not please the enemies of science whose willful misunderstandings of scientific method and the relation of evidence to conclusions Franklin mercilessly exposes

Stochastic Linear Programming Peter Kall,János Mayer,2005

CONTENIDO
 Basic Linear Programming Prerequisites Nonlinear Programming Prerequisites Single Stage SLP models Models involving probability functions Quantile functions Value at Risk Models based on expectation Models built with deviation measures Modeling risk and opportunity Risk measures Multi stage SLP models The general SLP with recourse The two stage SLP The multi stage SLP Algorithms Single stage models with separate probability functions Single stage models with joint probability functions Single stage models based on expectation Single stage models involving VaR Single stage models with deviation measures Two stage recourse models Multistage recourse models Modeling systems for SLP

Handbook on Modelling for Discrete Optimization Gautam M. Appa,Leonidas Pitsoulis,H. Paul Williams,2006-08-18

The primary reason for producing this book is to demonstrate and communicate the pervasive nature of Discrete Optimisation It has applications across a very wide range of activities Many of the applications are only known to specialists Our aim is to rectify this It has long been recognized that modelling is as important if not more important a mathematical activity as designing algorithms for solving these discrete optimisation problems Nevertheless solving the resultant models is also often far from straightforward Although in recent years it has become viable to solve many large scale discrete optimisation problems some problems remain a challenge even as advances in mathematical methods hardware and software technology are constantly pushing the frontiers forward The subject brings together diverse areas of academic activity as well as diverse areas of applications To date the driving force has been Operational Research and Integer Programming as the major extension of the well developed subject of Linear Programming However the subject also brings results in Computer Science Graph Theory Logic and Combinatorics all of which are reflected in this book We have divided the chapters in this book into two parts one dealing with general methods in the modelling of discrete optimisation problems and one with specific applications The first chapter of this volume written by Paul Williams can be regarded as a basic introduction of how to model discrete optimisation problems as Mixed Integer Programmes and outlines the main methods of solving them

Building Intuition Dilip Chhajed,Timothy J. Lowe,2008-07-11

One of the primary purposes of any model is to build intuition and generate insights Typically a model is developed to be able to better understand phenomena that are otherwise difficult to comprehend Models can also help in verifying the correctness of an intuition or judgment In spite of the fact that many educators and practitioners recognize the intuition building power of simple models this is the first book in the field that uses the power of the basic models and principles to provide students and managers with an intuitive understanding of operations management

Building Intuition Insights From Basic Operations Management Models and Principles touches on nine fundamental models and principles and outlines the key insights behind each one To ensure that the volume is accurate authoritative accessible and well written the chapters are developed by leading experts in each chapter area and written with the students and managers in mind The book s primary purpose is to motivate and to enable readers to develop insights with respect to a number of models that are central to the study and practice of operations management

Building Supply Chain Excellence in Emerging Economies Hau L. Lee, Chung-Yee Lee, 2007-12-14 xv Global Supply Chain General Strategies and Framework There are five chapters on the general strategies and framework In On the Globalization of Operations and Supply Chain Strategies A Conceptual Framework and its Applications Panos Kouvelis and Julie Niederhoff describe the forces that shape globalization and a framework to develop strategies The authors illustrate how the framework can be used with the case of Acrilan an acrylic fiber manufacturer As the emerging economies begin to mature and the supply and demand points in a supply chain begin to shift companies need to re-optimize the design of their global supply chain so as to make the best use of their global resources This is the subject of Globalization and Emerging Markets The Challenge of Continuous Global Network Optimization by Peter Koudal and Douglas A Engel Many emerging economies have lower direct labor costs and are so attractive offshore locations But there could be many hidden costs The decision to offshore has to be based on a sound comprehensive analysis of the total landed costs the tradeoffs of associated risks and the business strategies of the company David Pyke provides us with the approach to tackle this decision and share with us his personal experience in helping companies to make such decisions in his chapter titled Shanghai or Charlotte The Decision to Outsource to China and Other Low Cost Countries

Uncertainty in the Electric Power Industry Christoph Weber, 2006-01-06 Around the world liberalization and privatization in the electricity industry have led to increased competition among utilities At the same time utilities are now exposed more than ever to risk and uncertainties which they cannot pass on to their customers through price increases as in a regulated environment Especially electricity generating companies have to face volatile wholesale prices fuel price uncertainty limited long term hedging possibilities and huge to a large extent sunk investments In this context Uncertainty in the Electric Power Industry Methods and Models for Decision Support aims at an integrative view on the decision problems that power companies have to tackle It systematically examines the uncertainties power companies are facing and develops models to describe them including an innovative approach combining fundamental and finance models for price modeling The optimization of generation and trading portfolios under uncertainty is discussed with particular focus on CHP and is linked to risk management Here the concept of integral earnings at risk is developed to provide a theoretically sound combination of value at risk and profit at risk approaches adapted to real market structures and market liquidity Also methods for supporting long term investment decisions are presented technology assessment based on experience curves and operation simulation for fuel cells and a real options approach with endogenous

electricity prices

Multiple Criteria Decision Making M. Murat Küksalan, Jyrki Wallenius, Stanley Zionts, 2011 Multiple Criteria Decision Making MCDM is all about making choices in the presence of multiple conflicting criteria MCDM has become one of the most important and fastest growing subfields of Operations Research Management Science As modern MCDM started to emerge about 50 years ago it is now a good time to take stock of developments This book aims to present an informal nontechnical history of MCDM supplemented with many pictures It covers the major developments in MCDM from early history until now It also covers fascinating discoveries by Nobel Laureates and other prominent scholars The book begins with the early history of MCDM which covers the roots of MCDM through the 1960s It proceeds to give a decade by decade account of major developments in the field starting from the 1970s until now Written in a simple and accessible manner this book will be of interest to students academics and professionals in the field of decision sciences

Nonlinear Integer Programming Duan Li, Xiaoling Sun, 2006-08-13 It is not an exaggeration that much of what people devote in their life revolves around optimization in one way or another On one hand many decision making problems in real applications naturally result in optimization problems in a form of integer programming On the other hand integer programming has been one of the great challenges for the optimization research community for many years due to its computational difficulties Exponential growth in its computational complexity with respect to the problem dimension Since the pioneering work of R Gomory 80 in the late 1950s the theoretical and methodological development of integer programming has grown by leaps and bounds mainly focusing on linear integer programming The past few years have also witnessed certain promising theoretical and methodological achievements in nonlinear integer programming When the first author of this book was working on duality theory for nonconvex continuous optimization in the middle of 1990s Prof Douglas J White suggested that he explore an extension of his research results to integer programming The two authors of the book started their collaborative work on integer programming and global optimization in 1997 The more they have investigated in nonlinear integer programming the more they need to further delve into the subject Both authors have been greatly enjoying working in this exciting and challenging field

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reason we limit our investigation to ideal fluids in many of the examples

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the surface a particle underwater will feel the same pressure from all directions pressure increases linearly with depth $p = \rho g h$ $p = \rho g h$ assumes a constant density and thus is valid only for incompressible

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