

Optimization Software

Renato de Leone, Almerico Murli, Panos M. Pardalos, Gerardo Toraldo

Software Optimization for High-performance Computing Kevin R. Wadleigh, Isom L. Crawford, 2000 The hands-on guide to high-performance coding and algorithm optimization. This hands-on guide to software optimization introduces state-of-the-art solutions for every key aspect of software performance - both code-based and algorithm-based. Two leading HP software performance experts offer comparative optimization strategies for RISC and for the new Explicitly Parallel Instruction Computing (EPIC) design used in Intel IA-64 processors. Using many practical examples, they offer specific techniques for: Predicting and measuring performance - and identifying your best optimization opportunities Storage optimization: cache, system memory, virtual memory, and I/O Parallel processing: distributed-memory and shared-memory (SMP and ccNUMA) Compilers and loop optimization Enhancing parallelism: compiler directives, threads, and message passing Mathematical libraries and algorithms Whether you're a developer, ISV, or technical researcher, if you need to optimize high-performance software on today's leading processors, one book delivers the advanced techniques and code examples you need: Software Optimization for High Performance Computing.

Optimization Software Guide Jorge J. More, Stephen J. Wright, 1993-01-01 Mathematics of Computing -- Numerical Analysis.

Optimization Software Class Libraries Stefan Voß, David L. Woodruff, 2006-04-11 Optimization problems in practice are diverse and evolve

over time, giving rise to requirements both for ready-to-use optimization software packages and for optimization software libraries, which provide more or less adaptable building blocks for application-specific software systems. In order to apply optimization methods to a new type of problem, corresponding models and algorithms have to be “coded” so that they are accessible to a computer. One way to achieve this step is the use of a modeling language. Such modeling systems provide an excellent interface between models and solvers, but only for a limited range of model types (in some cases, for example, linear) due, in part, to limitations imposed by the solvers. Furthermore, while modeling systems especially for heuristic search are an active research topic, it is still an open question as to whether such an approach may be generally successful. Modeling languages treat the solvers as a “black box” with numerous controls. Due to variations, for example, with respect to the pursued objective or specific problem properties, addressing real-world problems often requires special purpose methods. Thus, we are faced with the difficulty of efficiently adapting and applying appropriate methods to these problems. Optimization software libraries are intended to make it relatively easy and cost effective to incorporate advanced planning methods in application-specific software systems. A general classification provides a distinction between callable packages, numerical libraries, and component libraries.

Global Optimization Leo Liberti, Nelson Maculan, 2006-06-22 Most global

optimization literature focuses on theory. This book, however, contains descriptions of new implementations of general-purpose or problem-specific global optimization algorithms. It discusses existing software packages from which the entire community can learn. The contributors are experts in the discipline of actually getting global optimization to work, and the book provides a source of ideas for people needing to implement global optimization software.

High Performance Algorithms and Software in Nonlinear Optimization Renato de Leone, Almerico Murli, Panos M. Pardalos, Gerardo Toraldo, 2013-12-01 This book contains a selection of papers presented at the conference on High Performance Software for Nonlinear Optimization (HPSN097) which was held in Ischia, Italy, in June 1997. The rapid progress of computer technologies, including new parallel architectures, has stimulated a large amount of research devoted to building software environments and defining algorithms able to fully exploit this new computational power. In some sense, numerical analysis has to conform itself to the new tools. The impact of parallel computing in nonlinear optimization, which had a slow start at the beginning, seems now to increase at a fast rate, and it is reasonable to expect an even greater acceleration in the future. As with the first HPSN0 conference, the goal of the HPSN097 conference was to supply a broad overview of the more recent developments and trends in nonlinear optimization, emphasizing the algorithmic and high performance software aspects. Bringing together new

computational methodologies with theoretical advances and new computer technologies is an exciting challenge that involves all scientists willing to develop high performance numerical software. This book contains several important contributions from different and complementary standpoints. Obviously, the articles in the book do not cover all the areas of the conference topic or all the most recent developments, because of the large number of new theoretical and computational ideas of the last few years.

High Performance Algorithms and Software for Nonlinear Optimization Gianni Pillo, Almerico Murli, 2013-12-01 This volume contains the edited texts of the lectures presented at the Workshop on High Performance Algorithms and Software for Nonlinear Optimization held in Erice, Sicily, at the G. Stampacchia School of Mathematics of the E. Majorana Centre for Scientific Culture, June 30 - July 8, 2001. In the first year of the new century, the aim of the Workshop was to assess the past and to discuss the future of Nonlinear Optimization, and to highlight recent achievements and promising research trends in this field. An emphasis was requested on algorithmic and high performance software developments and on new computational experiences, as well as on theoretical advances. We believe that such goal was basically achieved. The Workshop was attended by 71 people from 22 countries. Although not all topics were covered, the presentations gave indeed a wide overview of the field, from different and complementary standpoints. Besides the lectures, several formal and informal discussions took place. We wish to

express our appreciation for the active contribution of all the participants in the meeting. The 18 papers included in this volume represent a significant selection of the most recent developments in nonlinear programming theory and practice. They show that there is plenty of exciting ideas, implementation issues and new applications which produce a very fast evolution in the field.

Design and Implementation of Optimization Software H.J.

Greenberg, 2011-10-09 This proceedings contains tutorials presented at the NATO Advanced Study Institute on Design and Implementation of Optimization Software (Urbino, Italy, 20 June - 2 July, 1977) organized by the Committee on Algorithms (COAL) of the Mathematical Programming Society. The authors are to be congratulated on their clear expositions plus their prompt cooperation. We were especially fortunate to have had two of the first pioneers in designing mathematical programming systems: W. Orchard-Hays and E. M. L. Beale. Surveying the contents the reader will find that the papers fall into three categories which we can roughly designate by: linear programming, extensions of linear programming, and non linear programming. In the first category on linear programming, the three background papers by W. Orchard-Hays capture a historical perspective through the scope of modern systems, while T. J. Dekker's paper provides background in numerical methods used in optimization software. One area neglected by most previous mathematical programming symposia is the information structure employed to manipulate large volumes of data. The tutorial on matrixial packing by H. J.

Greenberg includes modern structures, including recent suggestions by J. Kalan and D. Rarick; another tutorial on pivot selection describes the vast range of tactics that have evolved, aimed at reducing computational effort with the strategy of the simplex method.

Computational Issues in High Performance Software for Nonlinear Optimization Almerico Murli, Gerardo Toraldo, 2007-06-14 Computational Issues in High Performance Software for Nonlinear Research brings together in one place important contributions and up-to-date research results in this important area. Computational Issues in High Performance Software for Nonlinear Research serves as an excellent reference, providing insight into some of the most important research issues in the field.

Derivative-free DIRECT-type Global Optimization Linas Stripinis, Remigijus Paulavičius, 2023-12-29 After providing an in-depth introduction to derivative-free global optimization with various constraints, this book presents new original results from well-known experts on the subject. A primary focus of this book is the well-known class of deterministic DIRECT (Diving RECTangle)-type algorithms. This book describes a new set of algorithms derived from newly developed partitioning, sampling, and selection approaches in the box- and generally-constrained global optimization, including extensions to multi-objective optimization. DIRECT-type optimization algorithms are discussed in terms of fundamental principles, potential, and boundaries of their applicability. The algorithms are analyzed

from various perspectives to offer insight into their main features. This explains how and why they are effective at solving optimization problems. As part of this book, the authors also present several techniques for accelerating the DIRECT-type algorithms through parallelization and implementing efficient data structures by revealing the pros and cons of the design challenges involved. A collection of DIRECT-type algorithms described and analyzed in this book is available in DIRECTGO, a MATLAB toolbox on GitHub. Lastly, the authors demonstrate the performance of the algorithms for solving a wide range of global optimization problems with various constraints ranging from a few to hundreds of variables. Additionally, well-known practical problems from the literature are used to demonstrate the effectiveness of the developed algorithms. It is evident from these numerical results that the newly developed approaches are capable of solving problems with a wide variety of structures and complexity levels. Since implementations of the algorithms are publicly available, this monograph is full of examples showing how to use them and how to choose the most efficient ones, depending on the nature of the problem being solved. Therefore, many specialists, students, researchers, engineers, economists, computer scientists, operations researchers, and others will find this book interesting and helpful.

Design and Implementation of Optimization Software H.J.

Greenberg, 2014-01-14 This proceedings contains tutorials presented at the

NATO Advanced Study Institute on Design and Implementation of Optimization Software (Urbino, Italy, 20 June - 2 July, 1977) organized by the Committee on Algorithms (COAL) of the Mathematical Programming Society. The authors are to be congratulated on their clear expositions plus their prompt cooperation. We were especially fortunate to have had two of the first pioneers in designing mathematical programming systems: W. Orchard-Hays and E. M. L. Beale. Surveying the contents the reader will find that the papers fall into three categories which we can roughly designate by: linear programming, extensions of linear programming, and non linear programming. In the first category on linear programming, the three background papers by W. Orchard-Hays capture a historical perspective through the scope of modern systems, while T. J. Dekker's paper provides background in numerical methods used in optimization software. One area neglected by most previous mathematical programming symposia is the information structure employed to manipulate large volumes of data. The tutorial on matrix packing by H. J. Greenberg includes modern structures, including recent suggestions by J. Kalan and D. Rarick; another tutorial on pivot selection describes the vast range of tactics that have evolved, aimed at reducing computational effort with the strategy of the simplex method.

How to Solve Real-world Optimization Problems Eugene J. Zak,

Optimizing Optimization Stephen Satchell, 2009-09-19 The practical aspects of optimization rarely receive global, balanced examinations. Stephen

Satchell's nuanced assembly of technical presentations about optimization packages (by their developers) and about current optimization practice and theory (by academic researchers) makes available highly practical solutions to our post-liquidity bubble environment. The commercial chapters emphasize algorithmic elements without becoming sales pitches, and the academic chapters create context and explore development opportunities. Together they offer an incisive perspective that stretches toward new products, new techniques, and new answers in quantitative finance. Presents a unique confrontation between software engineers and academics Highlights a global view of common optimization issues Emphasizes the research and market challenges of optimization software while avoiding sales pitches Accentuates real applications, not laboratory results

Introduction to Optimization Boris Teodorovich Poliak, 1987

The Software Optimization Cookbook Richard Gerber, Aart J. C. Bik, Kevin Smith, Xinmin Tian, 2006 Annotation Four Intel experts explain the techniques and tools that you can use to improve the performance of applications for IA-32 processors. Simple explanations and code examples help you to develop software that benefits from Intel? Extended Memory 64 Technology (Intel? EM64T), multi-core processing, Hyper-Threading Technology, OpenMP*, and multimedia extensions. This book guides you through the growing collection of software tools, compiler switches, and coding optimizations, showing you efficient ways to get the best performance from software applications.

Power and Performance Jim Kukunas, 2015-04-27 Power and Performance: Software Analysis and Optimization is a guide to solving performance problems in modern Linux systems. Power-efficient chips are no help if the software those chips run on is inefficient. Starting with the necessary architectural background as a foundation, the book demonstrates the proper usage of performance analysis tools in order to pinpoint the cause of performance problems, and includes best practices for handling common performance issues those tools identify. Provides expert perspective from a key member of Intel's optimization team on how processors and memory systems influence performance Presents ideas to improve architectures running mobile, desktop, or enterprise platforms Demonstrates best practices for designing experiments and benchmarking throughout the software lifecycle Explains the importance of profiling and measurement to determine the source of performance issues

Optimization Models in Software Reliability Anu G. Aggarwal, Abhishek Tandon, Hoang Pham, 2021-09-29 The book begins with an introduction to software reliability, models and techniques. The book is an informative book covering the strategies needed to assess software failure behaviour and its quality, as well as the application of optimization tools for major managerial decisions related to the software development process. It features a broad range of topics including software reliability assessment and apportionment, optimal allocation and selection decisions and upgradations problems. It moves through a variety of problems related to the evolving field of

optimization of software reliability engineering, including software release time, resource allocating, budget planning and warranty models, which are each explored in depth in dedicated chapters. This book provides a comprehensive insight into present-day practices in software reliability engineering, making it relevant to students, researchers, academics and practising consultants and engineers.

Nonlinear Parameter Optimization Using R Tools John C. Nash, 2014-05-27
Nonlinear Parameter Optimization Using R John C. Nash, Telfer School of Management, University of Ottawa, Canada A systematic and comprehensive treatment of optimization software using R In recent decades, optimization techniques have been streamlined by computational and artificial intelligence methods to analyze more variables, especially under non-linear, multivariable conditions, more quickly than ever before. Optimization is an important tool for decision science and for the analysis of physical systems used in engineering. Nonlinear Parameter Optimization with R explores the principal tools available in R for function minimization, optimization, and nonlinear parameter determination and features numerous examples throughout. Nonlinear Parameter Optimization with R: Provides a comprehensive treatment of optimization techniques Examines optimization problems that arise in statistics and how to solve them using R Enables researchers and practitioners to solve parameter determination problems Presents traditional methods as well as recent developments in R Is supported by an accompanying

website featuring R code, examples and datasets Researchers and practitioners who have to solve parameter determination problems who are users of R but are novices in the field optimization or function minimization will benefit from this book. It will also be useful for scientists building and estimating nonlinear models in various fields such as hydrology, sports forecasting, ecology, chemical engineering, pharmaco-kinetics, agriculture, economics and statistics.

Mathematical Programming Solver Based on Local Search Frédéric

Gardi,Thierry Benoist,Julien Darlay,Bertrand Estellon,Romain Megel,2014-07-09

This book covers local search for combinatorial optimization and its extension to mixed-variable optimization. Although not yet understood from the theoretical point of view, local search is the paradigm of choice for tackling large-scale real-life optimization problems. Today's end-users demand interactivity with decision support systems. For optimization software, this means obtaining good-quality solutions quickly. Fast iterative improvement methods, like local search, are suited to satisfying such needs. Here the authors show local search in a new light, in particular presenting a new kind of mathematical programming solver, namely LocalSolver, based on neighborhood search. First, an iconoclast methodology is presented to design and engineer local search algorithms. The authors' concern regarding industrializing local search approaches is of particular interest for practitioners. This methodology is applied to solve two industrial problems

with high economic stakes. Software based on local search induces extra costs in development and maintenance in comparison with the direct use of mixed-integer linear programming solvers. The authors then move on to present the LocalSolver project whose goal is to offer the power of local search through a model-and-run solver for large-scale 0-1 nonlinear programming. They conclude by presenting their ongoing and future work on LocalSolver toward a full mathematical programming solver based on local search.

Software Systems for Structural Optimization H.R. Hörnlein,K.

Schnittkowski,2013-03-07 Herbert Hornlein, Klaus Schittkowski The finite element method (FEM) has been used successfully for many years to simulate and analyse mechanical structural problems. The results are accepted or rejected by means of comparison of state variables (stresses, displacements, natural frequencies etc.) and user requirements. In further analyses the design variables will be updated until the user specifications are met and the design is feasible. This is the primary aim of the design process. On this set of feasible designs, the additional requirement given by an objective function (e.g. weight, stiffness, efficiency, etc.) defines the structural optimization problem. In recent years more and more finite element based analysis systems were extended and offer now optimization modules. They proceed from the design model as defined for structural analysis, to perform an internal adaption of design parameters based on formal mathematical methods. Despite of many common features, there are significant

differences in the selected optimization strategy, the current implementation and the numerical results.

Introduction to Nonsmooth Optimization Adil Bagirov, Napsu Karmitsa, Marko M. Mäkelä, 2014-08-12 This book is the first easy-to-read text on nonsmooth optimization (NSO, not necessarily differentiable optimization). Solving these kinds of problems plays a critical role in many industrial applications and real-world modeling systems, for example in the context of image denoising, optimal control, neural network training, data mining, economics and computational chemistry and physics. The book covers both the theory and the numerical methods used in NSO and provide an overview of different problems arising in the field. It is organized into three parts: 1. convex and nonconvex analysis and the theory of NSO; 2. test problems and practical applications; 3. a guide to NSO software. The book is ideal for anyone teaching or attending NSO courses. As an accessible introduction to the field, it is also well suited as an independent learning guide for practitioners already familiar with the basics of optimization.

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