



## On the Use of Surrogate Functions for Mixed Variable Optimization of Simulated Systems (Paperback)

By John E Dunlap

Biblioscholar, United States, 2012. Paperback. Condition: New. Language: English . This book usually ship within 10-15 business days and we will endeavor to dispatch orders quicker than this where possible. Brand New Book. This research considers the efficient numerical solution of linearly constrained mixed variable programming (MVP) problems, in which the objective function is a black-box stochastic simulation, function evaluations may be computationally expensive, and derivative information is typically not available. MVP problems are those with a mixture of continuous, integer, and categorical variables, the latter of which may take on values only from a predefined list and may even be non-numeric. Mixed Variable Generalized Pattern Search with Ranking and Selection (MGPS-RS) is the only existing, provably convergent algorithm that can be applied to this class of problems. Present in this algorithm is an optional framework for constructing and managing less expensive surrogate functions as a means to reduce the number of true function evaluations that are required to find approximate solutions. In this research, the NOMADm software package, an implementation of pattern search for deterministic MVP problems, is modified to incorporate a sequential selection with memory (SSM) ranking and selection procedure for handling stochastic problems. In doing so, the underlying algorithm is modified to make the application of...



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