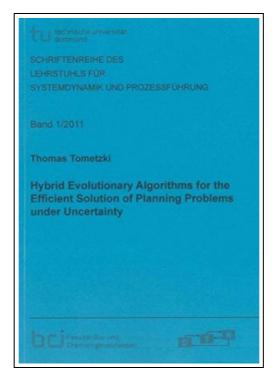
## Hybrid Evolutionary Algorithms for the Efficient Solution of Planning Problems under Uncertainty



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### Reviews

*I actually started out looking at this publication. It normally is not going to cost too much. I am just happy to let you know that this is basically the finest publication i have got read through within my very own life and may be he very best publication for possibly. (Karelle Rippin)* 

# HYBRID EVOLUTIONARY ALGORITHMS FOR THE EFFICIENT SOLUTION OF PLANNING PROBLEMS UNDER UNCERTAINTY



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Shaker Verlag Aug 2011, 2011. Taschenbuch. Condition: Neu. Neuware - An importallt aspect of real-world planning problems is the presence of uncertainty in the problem data. The information and deeision structure of planning under uncertainty enables recourse actions which correct the here-and-now decisions. This situation is reflected by arecourse model with a finite number of uncertainty scenarios in the form of a two-stage stochastie mixed-integer linear progranl. A stage decomposition based hybrid evolutionary algorithm employs an evolutionary algorithm to determine the here-andnow decisions and a standard mathematical method to optimize the recourse decisions. Empirical investigations exhibit that for problems with a high number of scenarios the hybrid algorithm generates good feasible solutions more quickly than a state-of-the-art exact algorithm. New systematic initialization techniques for the evolutionary algorithms are proposed which exploit the two-stage stochastic mixedinteger linear program in a preprocessing step. Three initialization approaches are presented which generate solutions of different quality in different preprocessing times. Two approaches are based on solutions of integer relaxations of the corresponding two-stage stochastic mixedinteger linear program. While the first approach uses the integer relaxation of all decisions, the second approach is based on integer relaxation of all recoUl'se decisions only. The third initialization method uses the solution obtained by solving the so-called expected value problem. Numerical experiments show that the new initialization mcthods significantly improve the results in terms of faster convergence to solutions with better objective values. A search space analysis for a case study shows that complex constraints and disjunctive deeisions ean lead to solution spaces of the evolutionary algorithm which consist of many disjoint polyhedral subsets. From the analysis it is concluded that generic evolutionary algorithms are not suitable for search spaces with disjoint subsets of feasible solutions. The evolution of the population sometimes stagnates at solutions with not satisfactory...

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