Ordinal Optimization: Soft Optimization for Hard Problems (The International Series on Discrete Event Dynamic Systems)

Yu-Chi Ho, Qian-Chuan Zhao, Qing-Shan Jia

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Performance evaluation of increasingly complex human-made systems requires the use of simulation models. However, these systems are difficult to describe and capture by succinct mathematical models. The purpose of this book is to address the difficulties of the optimization of complex systems via simulation models or other computation-intensive models involving possible stochastic effects and discrete choices. This book establishes distinct advantages of the "softer" ordinal approach for search-based type problems, analyzes its general properties, and shows the many orders of magnitude improvement in computational efficiency that is possible.

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