

Contents

List of Contributors ix

Preface xiii

Acknowledgements xv

1. Maritime Scheduling Using Discrete Optimization and Artificial Intelligence Techniques 1

G. MITRA, K. DARBY-DOWMAN, C. LUCAS AND J. W. SMITH

- 1. Background 1
- 2. The Problem and Modeling Issues 3
- 3. An 0–1 MIP Model for Scheduling 5
- 4. Schedule Diagnosis and Analysis 7
- 5. The Integrated System 10
- 6. Experience of Use and Discussion 11
- Acknowledgements 16
- References 17

2. On the Regional Mass Transit Assignment Problem 19

P. CARRARESI, F. MALUCELLI AND S. PALLOTTINO

- 1. Introduction 19
- 2. The Regional Mass Transit Service 20
- 3. Passenger Assignment and ϵ -feasible Flow 22
- 4. Improving the Effectiveness of the Transit System: A Conservative Model 28
- Conclusions 32
- References 32

3. Scheduling Independent Tasks with Multiple Shared Resources 35

L. BIANCO, P. DELLOLMO AND M. G. SPERANZA

- 1. Introduction 35
- 2. Problem Definition and Related Graph Model 37
- 3. Performance of a SPT Heuristic 42
- 4. Heuristic Solution Procedures 43
- Conclusions 52
- References 52

4. Optimization in Steel Hot Rolling 55

P. COWLING

- 1. Introduction 55
- 2. The Production Environment 56

Contents

3. Mathematical Model	58
4. Current/Proposed System	59
5. Solution Method	61
6. Some Practical Results	63
Conclusion	64
Acknowledgements	66
References	66
5. The Decision Process for the Material Flow Management in a FIAT Car Assembly Plant	67
<i>A. AGNETIS, M. LUCERTINI, S. NICOLETTI, F. NICOLÒ, G. ORIOLO, D. PACCIARELLI, A. PACIFICI, E. PESARO AND F. ROSSI</i>	
1. Introduction	67
2. The Plant and the Process	68
3. The Decision Process	76
4. Simulation Experiments and Results	79
Conclusions	81
References	81
6. Inventory Coordination and Pricing Decisions: Analysis of a Simple Class of Heuristics	83
<i>G. GALLEGRO AND M. QUEYRANNE</i>	
1. Introduction	83
2. Worst Case Bounds on the Loss of Optimality	85
3. Inventory Coordination	88
4. Profit and Revenue Maximization with Linear Demands	97
5. Probabilistic Analysis	101
References	106
7. Process Flexibility Through Stochastic Optimization: A Computational Approach	109
<i>F. ARCHETTI AND E. MESSINA</i>	
1. Introduction	109
2. The Manufacturing Network	111
3. Simplified Stochastic Optimization Model	112
4. The Recursive Model	117
5. Computational Strategies	119
Acknowledgements	123
References	123
8. On Modeling Financial Trading under Interest Rate Uncertainty	127
<i>S. AHN, L. F. ESCUDERO AND M. GUIGNARD-SPIELBERG</i>	
1. Trading Financial Instruments	127
2. Deterministic Program	128
3. Stochastic Models for Financial Trading	131
4. Scenario Optimization	133
5. Implementable Policies	136

6. Dualizing the Full Recourse Model	139
Conclusions	142
References	143
9. Stochastic Programming Approach to the Network Planning under Uncertainty	145
<i>A. GAIVORONSKI</i>	
1. Introduction	145
2. Models of ATM Network Planning	147
3. Finding Robust Solutions of the Network Planning Problems	155
4. Numerical Experiments	161
References	162
10. Fast Prototyping for Optimization Models in Production Planning	165
<i>M. SCARIONI AND A. SCIOMACHEN</i>	
1. Introduction and Problem Definition	165
2. Extensions and Model Formulation	167
3. A Modeling Environment	170
4. Preprocessing Techniques	173
5. Some Computational Results	177
Conclusions	182
References	182
11. Manufacturing and Logistic System Reconfiguration	185
<i>C. F. BARONCELLI AND L. ZENNARO</i>	
1. Introduction	185
2. Reconfiguration Projects	186
3. Simulation Role	188
4. Our Approach	191
5. Case Studies	192
6. "Lesson Learned"	199
References	202
12. Optimization Technology for Large Scale Models	203
<i>T. A. CIRIANI AND S. GLIOZZI</i>	
1. Introduction	203
2. Matrix Generators	204
3. Solvers	205
4. Parallel MIP	205
5. Network Flow	206
6. Modeling	206
7. Final Remarks	207
References	207
13. Simulation and Related Software	209
<i>J. BANKS</i>	
1. Introduction	209
2. General Purpose Software	209

Contents

3. Manufacturing Oriented Software	212
4. Planning and Scheduling	217
5. Other Simulation Modeling Software	219
6. Simulation Environments	220
7. Animators	221
8. Simulation Support Software	222
9. Summary	223
References	223
Index	225