

Uri Dubin

Cross-Entropy Method: Theory with Applications



Cross Entropy Method Theory With Applications

Fernando Matía,G. Nicolás Marichal,Emilio Jiménez

Cross Entropy Method Theory With Applications:

Cross-Entropy Method Uri Dubin, 2013 The goal of this work is to study the application of the Cross Entropy CE algorithm to problems in combinatorial optimization This relatively new algorithm has been successfully applied to the Maximum Cut the Travelling Salesperson the Shortest Path problems to Networks Graph Coloring and other types of hard optimization problems The CE method is based on an adaptive generic randomized algorithm It employs an auxiliary random mechanism a distribution function equipped with a set of parameters which transforms the deterministic problem into a stochastic one The CE algorithm is a multiple iteration procedure where each iteration involves two phases 1 Generation of random solutions using a parametric auxiliary distribution followed by a calculation of the associated objective function 2 Updating the parameter vector on the basis of the best scoring solutions generated In the first part the guestion of convergence of the CE procedure is explored Using tools from Information Geometry The second part is more experimental New applications of the CE for real life problems are described Machine Learning: Theory and Applications ,2013-05-16 Statistical learning and analysis techniques have become extremely important today given the tremendous growth in the size of heterogeneous data collections and the ability to process it even from physically distant locations Recent advances made in the field of machine learning provide a strong framework for robust learning from the diverse corpora and continue to impact a variety of research problems across multiple scientific disciplines The aim of this handbook is to familiarize beginners as well as experts with some of the recent techniques in this field The Handbook is divided in two sections Theory and Applications covering machine learning data analytics biometrics document recognition and security Very relevant to current research challenges faced in various fields Self contained reference to machine learning Emphasis on applications oriented techniques

The Cross-Entropy Method Reuven Y. Rubinstein, Dirk P. Kroese, 2013-03-09 This book is a comprehensive and accessible introduction to the cross entropy CE method The CE method started life around 1997 when the first author proposed an adaptive algorithm for rare event simulation using a cross entropy minimization technique. It was soon realized that the underlying ideas had a much wider range of application than just in rare event simulation they could be readily adapted to tackle quite general combinatorial and multi extremal optimization problems including many problems associated with the field of learning algorithms and neural computation. The book is based on an advanced undergraduate course on the CE method given at the Israel Institute of Technology Technion for the last three years. It is aimed at a broad audience of engineers computer scientists mathematicians statisticians and in general anyone theorist or practitioner who is interested in smart simulation fast optimization learning algorithms image processing etc. Our aim was to write a book on the CE method which was accessible to advanced undergraduate students and engineers who simply want to apply the CE method in their work while at the same time accentuating the unifying and novel mathematical ideas behind the CE method so as to stimulate further research at a postgraduate level

Fuzzy Modeling and Control: Theory and Applications Fernando

Matía, G. Nicolás Marichal, Emilio Jiménez, 2014-08-14 Much work on fuzzy control covering research development and applications has been developed in Europe since the 90 s Nevertheless the existing books in the field are compilations of articles without interconnection or logical structure or they express the personal point of view of the author This book compiles the developments of researchers with demonstrated experience in the field of fuzzy control following a logic structure and a unified the style The first chapters of the book are dedicated to the introduction of the main fuzzy logic techniques where the following chapters focus on concrete applications This book is supported by the EUSFLAT and CEA IFAC societies which include a large number of researchers in the field of fuzzy logic and control The central topic of the book Fuzzy Control is one of the main research and development lines covered by these associations and its Application in Environmental and Water Engineering Vijay P. Singh, 2013-01-10 Entropy Theory and its Application in Environmental and Water Engineering responds to the need for a book that deals with basic concepts of entropy theory from a hydrologic and water engineering perspective and then for a book that deals with applications of these concepts to a range of water engineering problems The range of applications of entropy is constantly expanding and new areas finding a use for the theory are continually emerging The applications of concepts and techniques vary across different subject areas and this book aims to relate them directly to practical problems of environmental and water engineering The book presents and explains the Principle of Maximum Entropy POME and the Principle of Minimum Cross Entropy POMCE and their applications to different types of probability distributions Spatial and inverse spatial entropy are important for urban planning and are presented with clarity Maximum entropy spectral analysis and minimum cross entropy spectral analysis are powerful techniques for addressing a variety of problems faced by environmental and water scientists and engineers and are described here with illustrative examples Giving a thorough introduction to the use of entropy to measure the unpredictability in environmental and water systems this book will add an essential statistical method to the toolkit of postgraduates researchers and academic hydrologists water resource managers environmental scientists and engineers It will also offer a valuable resource for professionals in the same areas governmental organizations private companies as well as students in earth sciences civil and agricultural engineering and agricultural and rangeland sciences This book Provides a thorough introduction to entropy for beginners and more experienced users Uses numerous examples to illustrate the applications of the theoretical principles Allows the reader to apply entropy theory to the solution of practical problems Assumes minimal existing mathematical knowledge Discusses the theory and its various aspects in both univariate and bivariate cases Covers newly expanding areas including neural networks from an entropy perspective and future Metaheuristics in Machine Learning: Theory and Applications Diego Oliva, Essam H. developments Houssein, Salvador Hinojosa, 2021-07-13 This book is a collection of the most recent approaches that combine metaheuristics and machine learning Some of the methods considered in this book are evolutionary swarm machine learning and deep

learning The chapters were classified based on the content then the sections are thematic Different applications and implementations are included in this sense the book provides theory and practical content with novel machine learning and metaheuristic algorithms The chapters were compiled using a scientific perspective Accordingly the book is primarily intended for undergraduate and postgraduate students of Science Engineering and Computational Mathematics and is useful in courses on Artificial Intelligence Advanced Machine Learning among others Likewise the book is useful for research from the evolutionary computation artificial intelligence and image processing communities

The Cross-Entropy Method Reuven Y. Rubinstein, Dirk P. Kroese, 2004-07-28 Rubinstein is the pioneer of the well known score function and cross entropy methods Accessible to a broad audience of engineers computer scientists mathematicians statisticians and in general anyone theorist and practitioner who is interested in smart simulation fast optimization learning algorithms and image processing The Cross-entropy Method for Combinatorial Optimization, Rare Event Simulation and Neural Computation, 2005

Risk and Reliability Analysis: Theory and Applications Paolo Gardoni,2017-02-24 This book presents a unique collection of contributions from some of the foremost scholars in the field of risk and reliability analysis Combining the most advanced analysis techniques with practical applications it is one of the most comprehensive and up to date books available on risk based engineering All the fundamental concepts needed to conduct risk and reliability assessments are covered in detail providing readers with a sound understanding of the field and making the book a powerful tool for students and researchers alike This book was prepared in honor of Professor Armen Der Kiureghian one of the fathers of modern risk and reliability analysis

Neutrosophic Information Theory and Applications Florentin Smarandach, Jun Ye, The concept of Information is to disseminate scientific results achieved via experiments and theoretical results in depth It is very important to enable researchers and practitioners to learn new technology and findings that enable development in the applied field

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