國立臺北大學自然資源與環境管理研究所 九十七學年度第二學期 『環境系統分析』課程講義(九)

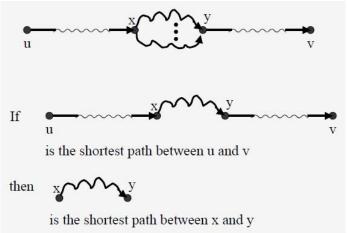
進度:目標規劃與動態規劃

• GOAL PROGRAMMING

- □ Criteria for Decision-Making: Attribute, Objective, Target, and Goal
- □ Multiple Criteria Decision Making: Multiple Attribute and Multiobjective
- □ Classification of Goal Programming: Non-Preemptive vs. Preemptive
- □ Non-Preemptive Goal Programming
 - ⇒ Complementary relationship
 - ⇒ One-sided vs. Two-sided
- □ Preemptive Goal Programming or Lexicographic GP
 - ⇒ Sequential procedure
 - ⇒ Streamline procedure
- □ Graphical Solution Procedure
- □ Drawbacks: Normalization and Weighting; Pareto Optimality?

• INTRODUCTION TO DYNAMIC PROGRAMMING

- □ Formulation of DP? => No Specific Forms
- □ Principle of Optimality
- □ Terminology: Stage, State, Decision, Return, Recursive Equation
- □ Dynamic programming is a technique for solving problems with a recursive structure with the following characteristics:
- ⇒ Optimal substructure (principle of optimality): An optimal solution to a problem can be decomposed into optimal solutions for sub-problems.
- \Rightarrow A small number of sub-problems: The total number of sub-instances to be solved is small.
- ⇒ Overlapping sub-problems: During the computation same instances are referred to over and over again.



□ Examples: Resource Allocation -- BOT Investment Decision (Chang: p.7-14)