

**Subject**

Multiple criteria analysis for large-scale problems

**Supervisors, contact, place of research**

Prof. dr hab. inż. Ignacy Kaliszewski (Ignacy.kaliszewski@ibspan.waw.pl, tel. 223810269, IBS PAN, Newelska 6

**Project Description**

The project will focus on modeling and development of methods for solving large-scale decision making problems arising in science, business or social life (e.g. health care), in which the game is for achieving goals under limited resources. Solving such problems often requires hybrid approaches coupling exact solution methods with approximate ones. This allows to derive acceptable approximations of optimal solutions under bidding limits (time, budget).

As for formal tools, the project will be firmly based on optimization and multiobjective optimization, and as for computation capabilities it will make an extensive use of the recent developments in computing acceleration, in software as well as in hardware.

The range of applications is wide, from micro scale, like efficiency of small enterprises, to stock exchange trading to computing of space aircraft trajectories. Likewise, a natural field of applications are all problems pertaining to sustainable development. The character of the project is general, however, for illustration purposes the results will have to be presented by an example application on a class of practical problems.

**Bibliography**

1. Kaliszewski I., Miroforidis J., Podkopaev D., Multiple Criteria Decision Making by Multiobjective Optimization - A Toolbox. Springer, 2016.
2. Kaliszewski I., Soft Computing for Complex Multiple Criteria Decision Making. Springer, 2006; autorskie tłumaczenie na język polski: Wielokryterialne Podejmowanie Decyzji; obliczenia miękkie dla złożonych problemów decyzyjnych, Wydawnictwa Naukowo-Techniczne, 2008.
3. Kaliszewski I., Miroforidis J., On upper approximations of Pareto fronts. Journal of Global Optimization, 72, 475–490, 2018.
4. Schrijver A., Theory of Linear and Integer Programming. Wiley, 1998.
5. Ruszczyński A., Nonlinear Optimization. Princeton University Press, 2006.

Date: June 6, 2019