# Report of the Activities of the Center for Applied Optimization (CAO) for the period: Fall 2012- end of Fall 2017

#### **Director: Panos M. Pardalos**

#### http://www.ise.ufl.edu/cao/

#### http://www.ise.ufl.edu/pardalos/

#### **1.** Overview

The Center for Applied Optimization at the University of Florida is an interdisciplinary center which encourages joint research and applied projects among faculty from engineering, medicine, mathematics and business. It also encourages increased awareness of the rapidly growing field of optimization through publications, conferences, joint research and student exchange. It was founded in September 1992. During the last five years, we have collaborated with other university centers, institutes, and large projects.

- We are part of a larger <u>PRISMA-P</u> (Precision and Intelligent Systems in Medicine) project, funded by NIH, since its inception from 2013.
- We are part of a newly funded <u>NSF IUCRC</u> (Industry and University Cooperative Research Center) program at the University of Florida: Center for Big Learning, whose goal is to push further the research, tech transfer and application of deep learning technologies.
- We have been collaborating with the UF Informatics Institute since 2016. We coorganized the Conference on Computational Biomedicine for the past three years (CBM 2016, CBM 2017 & CBM 2018).
- We are collaborating with the UF Brain Institute & the UF Genetics Institute
- P.M. Pardalos is a permanent member of <u>DIMACS</u>. Next year, we are co-organizing an International Computational Challenge on vehicle routing problems (funded by NSF).

The Center promotes collaboration with researchers at other universities through visitors and student exchange. The Center has an international reputation as reflected by invitations to deliver invited lectures, participate in international award committees (Kyoto Prize Committee, MacArthur award committee), and co-organize international conferences. With the Elizabeth Wood Dunlevie Honors Term Professorship for 2013-2014, Dr. Pardalos created and taught the course Data Mining in Industrial Engineering. Students from this class (under Dr. Pardalos' supervision) initiated the Data Science Informatics student organization (http://www.dsiufl.org/) which is one of the most active student organizations at the University of Florida.

### **2.** Faculty and key personnel associated with the Center

#### **Industrial and Systems Engineering:**

- Ravindra K. Ahuja. Ph.D. (Indian Institute of Technology), Combinatorial Optimization, Logistics and Supply-Chain management, Airline Scheduling, Heuristic Optimization, Routing and Scheduling
- Roman Belavkin, Ph.D. (The University of Nottingham), Optimal Decisionmaking, Estimation, Learning and Control; Geometric Theory of Optimal Learning and Adaptation; Evolution as an Information Dynamic System.
- Vladimir Boginski. Ph.D. (University of Florida, Gainesville). Systems Engineering, Network Robustness, Combinatorial Optimization, Data Mining.
- Oleg P. Burdakov, Ph.D. (Moscow Institute of Physics and Technology), Numerical methods for optimization problems and systems of nonlinear equations, Inverse problems, multilinear least-squares, nonsmooth optimization and equations, monotonic regression, hop-restricted shortest path problems.
- Pando G. Georgiev, Ph.D., D.Sci. (Sofia University), Optimization, Machine Learning, Data Mining, Variational Analysis.
- Joseph P. Geunes. Ph.D. (Pennsylvania State University), Manufacturing and Logistics Systems Analysis and Design, Supply-Chain Management, Operations Planning and Control Decisions.
- J. Cole Smith. Ph.D. (Virginia Polytechnic Institute and State University), Integer programming and combinatorial optimization, network flows and facility location, heuristic and computational optimization methods, large-scale optimization due to uncertainty or robustness considerations.
- Donald Hearn, Ph.D. (Johns Hopkins), Operations Research, Optimization, Transportation Science
- Ilias Kotsireas, Ph.D. (University of Paris), Symbolic Computation, Computer Algebra, Computational Algebra, Combinatorial Matrix Theory, Combinatorial Optimization, Commutative Algebra & Algebraic Geometry, Combinatorial Designs, Discrete Mathematics, Combinatorics.
- Guanghui (George) Lan, Ph.D. (Georgia Institute of Technology), Theory, Algorithms and Applications of Convex Programming and Stochastic Optimization; Modeling and Solution Approach of Bio-fuel Engineering.
- Petar Momcilovic, Ph.D. (Columbia University), Applied Probability, Service Engineering.
- Panos Pardalos, Ph.D. (Minnesota), Combinatorial and Global Optimization, Parallel Computing
- Jean-Philippe P. Richard, Ph.D. (Georgia Institute of Technology), Operations Research, Linear and Nonlinear Mixed Integer Programming Theory and Applications, Polyhedral Theory, Algorithms.
- R. Tyrrell Rockafellar, Ph.D. (Harvard), Nonlinear Optimization, Stochastic Optimization, Applications in Finance
- H. Edwin Romeijn, Ph.D. (Erasmus University, Rotterdam, The Netherlands), Operations research, optimization theory and applications to supply chain management, planning problems over an infinite horizon, industrial design problems, and asset/liability management. Analysis of Integrated Supply Chain Design and Management Models; Design and Analysis of Algorithms.

- Yaroslav D. Sergeyev, D.Sc. (Moscow State University), Ph.D. (Gorky State University), Global Optimization, Infinity Computing and Calculus, Set Theory, Number Theory, Space Filling Curves, Parallel Computing, Interval Analysis, Game Theory.
- Stanislav Uryasev, Ph.D. (Glushkov Institute of Cybernetics, Ukraine), Stochastic Optimization, Equilibrium Theory, Applications in Finance, Energy and Transportation.
- Jun Pei, Ph.D. (Hefei University of Technology), Production scheduling, Healthcare operations, Internet of Things, Coordinated optimization in manufacturing.
- Xiang Zhong, Ph.D. (University of Wisconsin-Madison), Stochastic modeling and control in healthcare and service systems, Data analytics in healthcare.

Mathematics:

- William Hager, Ph.D. (MIT), Numerical Analysis, Optimal Control,
- Bernhard Mair, Ph.D. (McGill), Inverse Analysis
- Athanasios Migdalas. Ph.D. (Linköping Institute of Technology), Combinatorial Optimization, Discrete Mathematics, Numerical Analysis, Network Optimization
- Andrew Vince, Ph.D. (Michigan), Combinatorics, Graph Theory, Polytopes, Combinatorial Algorithms, Discrete Geometry
- David Wilson, Ph.D. (Rutgers), Image Processing
- Panos Nastou, Ph.D., Department of Mathematics, Aegean University

Civil Engineering

- Kirk Hatfield, Ph.D. (Massachusetts), Water Quality Modeling, Optimization in Environmental Modeling
- Lily Elefteriadou, Ph.D. (Polytechnic University, New York), Traffic Operations, Highway Capacity, Traffic Simulation, Signal Control Optimization
- Stamatina Th. Rassia, Ph.D. (University of Cambridge), Sustainable Environmental Design in Architecture, Cities for Smart Environmental and Energy Futures, Spatial Design Modeling and Assessment

Electrical & Computer Engineering:

- Jose C. Principe, Ph.D. (University of Florida), Digital Signal Processing, Brain Dynamics Learning, Brain Machine Interfaces, Information Theoretic Learning, LoFlyte Simulators, Neural Networks
- Xiaolin (Andy) Li, Ph.D. (Rutgers University), Cloud Computing, Intelligent Platforms, Big Data, Deep Learning, Deep Architecture, Computer Vision, Autonomous Systems, Precision Medicine

Mechanical and Aerospace Engineering:

• Raphael Haftka, Ph.D. (UC San Diego), Structural and Multidisciplinary Optimization, Genetic Algorithms

Decision & Information Sciences:

- Harold Benson, Ph.D. (Northwestern), Multi-criteria Optimization, Global Optimization
- Selcuk Erenguc, Ph.D. (Indiana), Optimal Production Planning

Computer & Information Science & Engineering:

- Petraq Papajorgji (CV), Ph.D. (University of Tirana, Albania), Software Engineering, Data Mining, Business Modeling, Information Systems
- Gerhard X. Ritter, Ph.D. (Wisconsin), Computer Vision, Image Processing, Pattern Recognition, Applied Mathematics,
- My T. Thai, Ph.D. (Minnesota), Networks, Combinatorial Optimization, Algorithms, Computational Biology.

Chemical Engineering:

• Oscar D. Crisalle, Ph.D. (UC Santa Barbara), Process Control Engineering, Modeling and Optimization

Medical School:

- Paul Carney, M.D. (University of Valparaiso) Computational Neuroscience, Data Mining in Medicine
- Azra Bihorac, M.D., Anesthesiology, Medicine, and Surgery

**Research Institutes** 

- Marco Carvalho, Florida Institute for Human & Machine Cognition. Machine Learning applied to tactical networks and biological-inspired security
- Mario Rosario Guarracino, Consiglio Nazionale delle Ricerche Machine learning methods for computational biology.
- Vitaliy A. Yatsenko, Institute of Space Research, Optimization, bilinear control systems, intelligent sensors, and biomedical application.

Food & Res. Econ.:

- Charles Moss, Ph.D. (Purdue University)
- Georgios Vlontzos, Ph.D. (University of Thessaly)
- Xenophon Markantonatos, Ph.D. (The Pennsylvania State University)
- Ioannis Ampatzidis, Ph.D. (Aristotle University of Thessaloniki), Precision Irrigation, UAV, Smart Systems, Internet of Things, Mechatronics-Robotics, Automation, Precision Farming, Sensors/Sensing, Smart Machinery, Machine Vision, Artificial Intelligence

Industry:

- Alkis Vazacopoulos, Ph.D. (Carnegie Mellon University, Combinatorial Optimization, Linear and Integer Programming, Logistics and Supply-Chain management, Airline Scheduling, Heuristic Optimization, Routing and Scheduling, Jobshop Scheduling
- Mauricio G. C. Resende, Ph.D. (University of California, Berkeley), Combinatorial Optimization, Design and Analysis of Algorithms, Graph Theory, Interior Point Methods, Massive Data Sets, Mathematical Programming, Metaheuristics, Network Flows, Network Design, Operations Research Modeling, Parallel Computing.

## **3.** Publications

(the bold-faced references involve joint authorship between associated members of the Center)

### PANOS M. PARDALOS

## **BOOKS AUTHORED:**

- 1. Electrical Power Unit Commitment Deterministic and Two-Stage Stochastic Programming Models and Algorithms, co-authors: Huang Yuping, Pardalos Panos M., Zheng Qipeng P., Springer, (2017).
- 2. Non-Convex Multi-Objective Optimization, co-authors: Panos M. Pardalos, Antanas Zilinskas, Julius Zilinskas, Springer, (2017).
- 3. Optimization and Management in Manufacturing Engineering, co-authors: Xinbao Liu, Jun Pei, Lin Liu, Hao Cheng, Mi Zhou, Panos M. Pardalos, Springer, (2017).

## PAPERS IN REFEREED JOURNALS:

- 1. "Computational risk management techniques for fixed charge network ow problems with uncertain arc failures" (Alexey Sorokin, Vladimir Boginski, Artyom Nahapetyan, Panos M. Pardalos), Journal of Combinatorial Optimization, Vol 25 (2013), pp. 99-122.
- 2. "Maximum Lifetime Connected Coverage with Two Active-Phase Sensors" (with Hongwei Du, Weili Wu, and Lidong Wu), Journal of Global Optimization, Volume 56, Issue 2 (2013), pp. 559-568.
- 3. "A Python/C library for bound-constrained global optimization with continuous GRASP" (R. M. A. Silva, M. G. C. Resende, P. M. Pardalos, M. J. Hirsch), Optimization Letters, Volume 7, Issue 5 (2013), Page 967-984.
- 4. "Quadratic Assignment Problem" (Alla Kammerdiner, Theodoros Gevezes, Eduardo Pasiliao, Leonidas Pitsoulis and Panos M. Pardalos), In Encyclopedia of Operations Research and Management Science (S. Gass, M. Fu (eds.)), Springer (2013), pp. 1193-1207.
- 5. "Global Optimization" (Huang Tuy, Steffen Rebennack, and Panos M. Pardalos) In Encyclopedia of Operations Research and Management Science (S. Gass, M. Fu (eds.)), Springer (2013), pp. 650-658.
- 6. "Iterative roots of multidimensional operators and applications to dynamical systems" (Pando Georgiev, Lars Kindermann, and Panos M. Pardalos) Optimization Letters, 7 (2013), pp. 1701 1710.
- 7. "An Improved Adaptive Binary Harmony Search Algorithm" (Y. Xu, Q. Niu, P.M. Pardalos, M. Fei), Information Sciences, 232 (2013), pp. 58-87.
- 8. "An Adaptive Fuzzy Controller based on Harmony Search and Its Application to Power Plant Control" (Ling Wang, Ruixin Yang, Panos M Pardalos, Lin Qian, Minrui Fei) International Journal of Electrical Power & Energy Systems, Volume 53 (2013), pp. 272-278.
- "Raman spectroscopy utilizing Fisher-based feature selection combined with support vector machines for the characterization of breast cancer cell lines" (Fenn, M.B., Pappu, V., Georgeiv, P., Pardalos, P.M.) Journal of Raman Spectroscopy 44 (2013), pp. 939-948.

- "Robust aspects of solutions in deterministic multiple objective linear programming" (Pando Gr. Georgiev, Dinh The Luc, and Panos M. Pardalos) European Journal of Operational Research, Vol 229, Issue 1 (2013), pp. 29-36.
- "Simple measure of similarity for the market graph construction" (Grigory A. Bautin, Valery A. Kalyagin, Alexander P. Koldanov, Petr A. Koldanov, and Panos M. Pardalos), Computational Management Science, Vol. 10, No 2-3 (2013), pp. 105-124.
- 12. "Statistical Procedures for the Market Graph Construction" (Alexander P. Koldanov, Petr A. Koldanov, Valeriy A. Kalyagin, and Panos M. Pardalos) Computational Statistics and Data Analysis, Vol 68 (2013), pp. 17-29.
- "Livestock Evacuation Planning for Natural and Man-made Emergencies" (Chrysafis Vogiatzis, Ruriko Yoshida, Ines Aviles-Spadoni, Shigeki Imamoto, and Panos M. Pardalos) International Journal of Mass Emergencies and Disasters, March 2013, Vol. 31, No. 1, pp. 25-37.
- 14. "Efficient Computation of Tolerances in the Weighted Independent Set Problem for Trees" (Goldengorin B. I., Malyshev D., Pardalos P. M.) Doklady Akademii Nauk, 2013, volume 450. No 4. pp. 393-396.
- "Polyhydroxy Fullerenes" (A. Georgieva, V. Pappu, V. Krishna, P. Georgiev, I. Ghiviriga, P. Indeglia, X. Xu, Z. Hugh Fan, B. Koopman, P. Pardalos, B. Moudgil) Journal of Nanoparticle Research, June 2013, 15:1690.
- "Multistage Transmission Expansion Planning Considering Fixed Series Compensation Allocation" (with Mohsen Rahmani, Guillermo Vinasco, Marcos J. Rider, Ruben Romero, and Panos M. Pardalos) IEEE Transactions on Power Systems, Vol. 28, No. 4 (Nov 2013), pp. 3795-3805.
- 17. "Prediction of electricity energy consumption of Turkey via artificial bee colony: a case study" (Feyza Gurbuz, Celal Ozturk and Panos Pardalos) Energy Systems, September 2013, Volume 4, Issue 3, pp. 289-300.
- 18. "D-optimal matrices via quadratic integer optimization" (I.S. Kotsireas and P.M. Pardalos) J Heuristics, Vol. 19, Issue 43 (2013), pp. 617 627.
- 19. "Invexity of the Minimum Error Entropy Criterion" (Mujahid Syed, Jose Principe, and Panos M. Pardalos) IEEE Signal Processing Letters, Vol 20, No 12 (Dec 2013), pp. 1159 - 1162.
- 20. "A Decomposition Approach to the Two-Stage Stochastic Unit Commitment Problem" (Qipeng Zheng, Jianhui Wang, Panos M. Pardalos, and Yongpei Guan), Annals of Operations Research, Vol 210 (2013), pp. 387-410.
- 21. "Efficient Computation of Tolerances in the Weighted Independent Set Problem for Some Classes of Graphs" (Malyshev D., Pardalos P. M.) Doklady Mathematics, Vol. 89, No. 2 (2014), pp. 253 - 256.
- 22. "A hierarchical approach for sparse source blind signal separation problem" (Mujahid N. Syed, Pando G. Georgiev, Panos M. Pardalos) Computers & Operations Research, 41 (2014) pp. 386-398
- "Space Pruning Monotonic Search for the Non-unique Probe Selection Problem" (Elisa Pappalardo, Beyza Ahlatcioglu Ozkok, and Panos M. Pardalos) Int. J. of Bioinformatics Research and Applications, Vol. 10, No 1 (2014), pp. 59-74.

- "Network approach for the Russian stock market" (A. Vizgunov, B. Goldengorin, V. Kalyagin, A. Koldanov, P. Koldanov, and P. M. Pardalos), Computational Management Science, January 2014, Volume 11, Issue 1-2, pp. 45-55.
- 25. "Improvements to MCS Algorithm for the Maximum Clique Problem" (Mikhail Batsyn, Boris Goldengorin, Evgeny Maslov, and Panos M. Pardalos) Journal of Combinatorial Optimization, Vol. 27 No 2 (2014), pp. 397 416.
- 26. "Application of an effective modified gravitational search algorithm for the coordinated scheduling problem in a two-stage supply chain" (Jun Pei, Xinbao Liu, Panos M. Pardalos, Wenjuan Fan, Shanlin Yang, and Ling Wang) International Journal of Advanced Manufacturing Technology, 70 (2014), pp. 335 348.
- 27. "Routing-efficient CDS construction in Disk-Containment Graphs" (Zaixin Lu, Lidong Wu, Panos M. Pardalos, Eugene Maslov, Wonjun Lee, Ding-Zhu Du) Optimization Letters, Optimization Letters Vol. 8 No. 2 (2014), pp. 425-434.
- 28. "Integer Programming Models for the Multidimensional Assignment Problem with Star Costs" (Chrysafis Vogiatzis, Edwardo Pasiliao, Jose Walteros, and Panos M Pardalos), European Journal of Operational Research, Vol 235, No. 3 (2014), pp. 553-568.
- 29. "On the optimization properties of the correntropic loss function in data analysis" (Mujahid N. Syed, Panos M. Pardalos, Jose C. Principe) Optimization Letters, Vol. 8, No. 3 (2014), pp. 823-839.
- 30. "A Combined Greedy-Walk Heuristic and Simulated Annealing Approach for the Closest String Problem" (Elisa Pappalardo, Domenico Cantonebe, and Panos M. Pardalos) Optimization Methods and Software, Vol 29, No. 4 (2014), pp. 673-702.
- "Feature selection based on meta-heuristics for biomedicine" (Ling Wang, Haoqi Ni, Ruixin Yang, Vijay Pappu, Michael B. Fenn and Panos M. Pardalos) Optimization Methods and Software, Vol 29, No. 4 (2014), pp. 703-719.
- 32. "Space pruning monotonic search for the non-unique probe selection problem" (Elisa Pappalardo, Beyza Ahlatcioglu Ozkok, and Panos M. Pardalos) International Journal of Bioinformatics Research and Applications, Vol 10, No. 1 (2014), pp. 59-74.
- 33. "Generating Properly Efficient Points in Multi-objective Programs by the Nonlinear Weighted Sum Scalarization Method" (M. Zarepisheh, E. Khorram, and Panos M. Pardalos) Optimization Volume 63, Issue 3 (2014), pp. 473-486
- 34. "Minimum Norm Solution to the Positive Semidefinite Linear Complementarity Problem" (Panos M. Pardalos, Saeed Ketabchi, and Hossein Moosaei) Optimization Volume 63, Issue 3 (2014), pp. 359-369.
- 35. "Robust Generalized Eigenvalue Classifiers with Ellipsoidal Uncertainty" (P. Xanthopoulos, M. Guarracino, and P.M. Pardalos), Annals of Operations Research, Volume 216, Issue 1 (2014), pp 327-342.
- 36. "Efficient computation of tolerances in the weighted independent set problem for some graph classes" (Malyshev D., and Pardalos P. M.) Doklady Akademii Nauk, 2014, volume 455, No 5, pp. 1-4 (in Russian).
- "Graph partitions for the multidimensional assignment problem" (Chrysafis Vogiatzis, Edwardo Pasiliao, and Panos M Pardalos), Computational Optimization and Applications, Volume 58, Issue 1 (2014), pp. 205-224.

- "Minimum total coloring of planar graph" (H. Wang, L. Wu, W. Wu, P.M. Pardalos, J. Wu) Journal of Global Optimization, Vol. 60, No. 4 (2014), pp. 777 -791.
- "Strengthening the resiliency of a coastal transportation system through integrated simulation of storm surge, inundation, and nonrecurrent congestion in Northeast Florida" (J. Davis, V. A. Paramygin, V. Chrysafis, Y. P. Sheng, P.M. Pardalos, Ro J. Figueiredo) Journal of Marine Science and Engineering, J. Mar. Sci. Eng. 2014, 2, pp. 287-305.
- 40. "Bounds on end-to-end statistical delay and jitter in multiple multicast coded packet networks" (M. A. Raayatpanah, H. Salehi Fathabadi, B. H. Khalaj, S. Khodayifar, and P. M. Pardalos) Journal of Network and Computer Applications, 41 (2014), pp. 217 227.
- 41. "Solving maximum clique in sparse graphs: an O(nm+2d=4) algorithm for ddegenerate graphs" (Austin Buchanan, Jose Walteros, Sergiy Butenko, and Panos M. Pardalos) Optimization Letters, Vol 8, No. 5 (2014), pp. 1611-1617.
- "Online heuristic for the preemptive single machine scheduling problem of minimizing the total weighted completion time" (Mikhail Batsyn, Boris Goldengorin, Panos M. Pardalos, and Pavel Sukhov) Optimization Methods and Software, Vol 29, No 5 (2014) pp. 955-963.
- 43. "Measures of uncertainty in market network analysis" (Valery A Kalyagin, Alexander P Koldanov, Petr A Koldanov, Panos M. Pardalos, and Viktor Zamaraev) Physica A: Statistical Mechanics and its Applications, Volume 413, 1 (November 2014), pp. 59 - 70.
- 44. "Dynamics of cluster structures in financial market analysis" (Anton Kocheturov, Mikhail Batsyn, and Panos M. Pardalos) Physica A: Statistical Mechanics and its Applications, Volume 413, 1 (November 2014), pp. 523 - 533.
- 45. "Heuristics for Minimum Spanning K-tree Problem" (Roman E. Shangin and Panos M. Pardalos) Procedia Computer Science, (2nd International Conference on Information Technology and Quantitative Management, ITQM 2014) Volume 31 (2014), pp. 1074 - 1083.
- 46. "MBPOA-based LQR Controller and Its Application to the Double-parallel Inverted Pendulum System" (Ling Wang, Haoqi Ni, Weifeng Zhou, Panos M. Pardalos, Jiating Fang, and Minrui Fei) Engineering Applications of Artificial Intelligence, Volume 36 (November 2014), pp. 262 - 268.
- 47. "Finding multiple roots of box-constrained system of nonlinear equations with a biased random-key genetic algorithm" (R. M. A. Silva, M. G. C. Resende, and P. M. Pardalos), Journal of Global Optimization, Vol 60, No. 2 (2014), pp. 289-306.
- 48. "Exact Model for the Cell Formation Problem" (Ilya Bychkov, Mikhail Batsyn, and Panos M. Pardalos), Optimization Letters, Vol. 8. No 8 (2014), pp. 2203-2210.
- 49. "Speeding up branch and bound algorithms for solving the maximum clique problem" (Evgeny Maslov, Mikhail Batsyn, and Panos M. Pardalos), Journal of Global Optimization, Vol. 59 (2014), pp. 1-21.
- 50. "Characteristics of Spatial Synchronization of Encephalograms in Left and Righthanded Subjects in Resting State and During Cognitive Testing: A Graph-theory

Analysis" (M.V. Lukoyanov, I.S. Grechikhin, V.A. Kalyagin, P.M. Pardalos, and I.V. Mukhina), Modern Technologies in Medicine Vol. 6, No.2 (2014), pp. 6-13.

- "A Survey of Support Vector Machines with Uncertainties" (Ximing Wang, Panos M. Pardalos) Annals of Data Science, (2014) 1 (3-4), pp. 293 - 309.
- 52. "Pareto-optimal front of cell formation problem in group technology" (Julius Zilinskas, Boris Goldengorin, and Panos M. Pardalos), Journal of Global Optimization, Vol. 61, No 1 (January 2015), pp. 91-108.
- 53. "Inverse Max+Sum Spanning Tree Problem by Modifying the Sum-cost Vector under Weighted 11 Norm" (Xiucui Guan, Panos M. Pardalos, Xia Zuo) Journal of Global Optimization, Vol. 61, No 1 (January 2015), pp. 165-182.
- 54. "Coordination of production and transportation in supply chain scheduling" (Jun Pei, Panos M. Pardalos, Xinbao Liu, Wenjuan Fan, Shanlin Yang and Ling Wang), Journal of Industrial and Management Optimization, Vol. 11, No 2 (April 2015), pp. 399-419.
- 55. "Single machine serial-batching scheduling with independent setup time and deteriorating job processing times" (Jun Pei, A. Xinbao Liu, Panos M. Pardalos, Wenjuan Fan, and Shanlin Yang), Optimization Letters, Vol. 9, No. 1 (2015), pp. 91-104.
- 56. "A tolerance-based heuristic approach for the weighted independent set problem" (B.I. Goldengorin, D.S. Malyshev, P.M. Pardalos, and V.A. Zamaraev), Journal of Combinatorial Optimization, Vol. 29, No. 2 (2015), pp. 433-450.
- 57. "Iterated local search embedded adaptive neighborhood selection approach for the multi-depot vehicle routing problem with simultaneous deliveries and pickups" (Jian Li, Panos M. Pardalos, Hao Sun, Jun Pei, Yong Zhang) Expert Systems with Applications, Vol 42 No. 7 (2015), pp. 3551-3561.
- "Heuristics for the Design of Reliable Networks with k-Tree Topology" (Roman E. Shangin, Panos M. Pardalos, and Anatoly V. Panyukov) International Journal of Artificial Intelligence, Volume 13, Number 1 (March 2015), pp. 165-183.
- 59. "Integer Programming Approach for Finding the Most and the Least Central Cliques" (Chrysafis Vogiatzis, Alexander Veremyev, Eduardo L. Pasiliao, and Panos M. Pardalos) Optimization Letters Vol. 9, No. 4 (2015), pp. 615-633.
- 60. "Preemptive scheduling in a two-stage supply chain to minimize the makespan" (Jun Pei, Wenjuan Fan, Panos M. Pardalos, Xinbao Liu, Boris Goldengorin, and Shanlin Yang), Optimization Methods and Software, Volume 30, Issue 4 (2015), pp. 727-747.
- 61. "The clique problem for graphs with a few eigenvalues of the same sign" (D. S. Malyshev and P. M. Pardalos) Optimization Letters, Vol. 9 no 5 (2015), pp. 839-843.
- 62. "Reduction of CO2 Emissions in Cumulative Multi-Trip Vehicle Routing Problems with Limited Duration" (Didem Cinar, Konstantinos Gakis, and Panos M. Pardalos) Environmental Modeling and Assessment, Volume 20, Issue 4 (2015), pp. 273-284.
- 63. "Robust Physiological Mappings: From Non-invasive to Invasive" (M. N. Syed, P. G. Georgiev, and P. M. Pardalos) Cybernetics and Systems Analysis, (January 2015), Volume 51, Issue 1, pp. 96-104.

- 64. "Reinforcement Learning in Video Games Using Nearest Neighbor Interpolation and Metric Learning" (Matthew S. Emigh, Evan G. Kriminger, Austin J. Brockmeier, Jose C. Principe and Panos M. Pardalos) IEEE Transactions on Computational Intelligence and AI in Games, 8(1), pp. 56-66 (2016).
- 65. "Serial batching scheduling of deteriorating jobs in a two-stage supply chain to minimize the makespan" (Jun Pei, Panos M. Pardalos, Xinbao Liu, Wenjuan Fan, and Shanlin Yang) European Journal of Operations Research, Volume 244, Issue 1 (2015), pp. 13 - 25.
- 66. "Optimal-constrained multicast sub-graph over coded packet networks" (M. A. Raayatpanah, H. Salehi Fathabadi, H. Bahramgiri, P. M. Pardalos), Journal of Combinatorial Optimization, Vol 29, No. 4 (2015), pp. 723-738
- 67. "Elevator Dispatching Problem: a Mixed Integer Linear Programming Formulation and Polyhedral Results" (Mirko Ruokokoski, Harri Ehtamo, and Panos M. Pardalos), Journal of Combinatorial Optimization, Vol 29 No. 4 (2015), pp. 750-780.
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- 69. "On multivariate network analysis of statistical data sets with different measures of association" (V. A Kalyagin, A. P Koldanov, P. M Pardalos) Annals of Mathematics and Artificial Intelligence, Vol 76, No 1-2 (February 2016), pp. 83-92.
- 70. "Constrained Subspace Classifier for High Dimensional Datasets" (Orestis Panagopoulos, Vijay Pappu, Petros Xanthopoulos, and Panos M. Pardalos) Omega, The International Journal of Management Science, Volume 59, Part A, (March 2016), pp. 40-46.
- 71. "Sparse Proximal Support Vector Machines for Feature Selection in High Dimensional Datasets" (Orestis Panagopoulos, Vijay Pappu, Petros Xanthopoulos, and Panos M. Pardalos) Expert Systems with Applications, Volume 42, Issue 23, (December 2015), pp. 9183-9191.
- 72. "An equivalent transformation of multi-objective optimization problems" (Masoud Zarepisheh and Panos M. Pardalos) Annals of Operations Research, Vol. 249 (Issue 1-2), pp 5-15 (2017)
- 73. "Stability Analysis in Discrete Optimization Involving Generalized Addition Operations" (Vyacheslav V. Chistyakov and Panos M. Pardalos) Journal of Optimization Theory and Applications, Volume 167, Issue 2 (2015), pp. 585-616.
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# XIANG ZHONG

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- J. Li, S.M. Meerkov, and X. Zhong, "Lean Buffer Design in Production Systems," in Formal Methods in Manufacturing, pp.477-502, J. Campos, C. Seatzu and X. Xie Ed., CRC Press, 2013.

# **4.** Awards and other indicators of national/international recognition of the Center's activities.

## Panos M. Pardalos

- 2017 University of Florida Chapter Sigma Xi Senior Faculty Research Award
- **2016** Fellow of the American Institute for Medical and Biological Engineering (AIMBE): The College of Fellows is comprised of the top two percent of medical and biological engineers in the country. The most accomplished and distinguished engineering and medical school chairs, research directors, professors, innovators, and successful entrepreneurs, comprise the College of Fellows.
- **2015** Elected EUROPT Fellow July 2015
- **2014** Distinguished International Professor by the Chinese Minister of Education
- 2014 Paul and Heidi Brown Preeminent Professor in Industrial and Systems Engineering: First Engineering Chair from Preeminence Initiative Awarded to ISE Professor
- **2013** Constantin Carathéodory Prize, (July 2013): The Carathéodory Prize is awarded biannually to an individual (or a group) for fundamental contributions to theory, algorithms, and applications of global optimization. The prize is awarded for outstanding work that reflects contributions that have stood the test of time. The criteria include scientific excellence, innovation, significance, depth, and impact.
- **2013** EURO Gold Medal (EGM) (July 1, 2013): The EURO Gold Medal (EGM) is the highest distinction within OR in Europe. The award is conferred on a prominent person or team or institution, for an outstanding contribution to the OR science.
- **2013** Honorary Professor of Anhui University of Sciences and Technology, China (July 2013).
- **2013** Award from the International Conference "Numerical Computations: Theory and Algorithms" for outstanding scientific achievements in the field of Optimization, Italy
- **2013** Elizabeth Wood Dunlevie Honors Term Professor for 2013-2014, University of Florida.
- **2013** Medal (in recognition of broad contributions in science and engineering) of the University of Catania, Italy.

# **5.** Graduate students supported by the Center

## PhD Students

- Seonho Park, Summer 2021 (expected).
- George Adosoglou, Summer 2021 (expected).
- Farnaz Babaie Sarijaloo, Fall 2020 (expected).
- Arsenios Tsokas, Summer 2019 (expected).
- Anton Kocheturov, Summer 2018 (expected).
- Jiaxing Pi, Summer 2016, Big Data Scientist at Siemens Corporate Technology, Princeton, NJ.
- Xueqi He, Summer 2016, Senior Systems Engineer at Optym, Gainesville, FL.
- Ximing Wang, Summer 2015, Senior Data Scientist at Conviva, Foster City, CA.
- Chrysafis Vogiatzis, Summer 2014, Assistant Professor at North Carolina A&T State University.
- Jose L. Walteros, Summer 2014, Assistant Professor at University at Buffalo.
- Vijay Pappu, Fall 2013, Lead Data Scientist at JP Morgan Chase, New York, NY.
- Dmytro Korenkevych, Summer 2013, Reinforcement Learning Engineer, Toronto, Canada.
- Syed N. Mujahid, Summer 2013, King Fahd University of Petroleum and Minerals, Saudi Arabia.
- Michael B. Fenn, Summer 2013, Assistant Professor, Florida Institute of Technology.

## **MSc Students**

- Yaqi Luo, Spring 2018 (expected).
- Manqi Wu, Spring 2018 (expected).
- Manik Goomer, Fall 2017, Operations & Analytics Professional at University of Florida.
- Venkat Narayanan Veerasekar, Fall 2017, Supply Chain Analyst at Lazydays.
- Manu Dixit, Summer 2016, Quantitative Analyst at Guzman & Company, Miami, FL.
- Anil Singh, Summer 2015.
- Ioannis Pappas, Fall 2014, Student at University of Cambridge, Cambridge, United Kingdom.
- Paul Francis Thottakkara, Fall 2013, Data Scientist at Aureus Analytics, Mumbai, India.
- Saravanan Natarajan, Fall 2013.
- Orestis Panagopoulos, Summer 2013, Assistant Professor at California State University Stanislaus.

# 6. External and Internal Funding Sources

## Panos M. Pardalos

- NSF 2010-2013, Quantifying Causality in Distributed Spatial Temporal Brain Networks (with J. Principe), \$550,000.
- UF Research Opportunity Fund (2011 -2013): "Raman Spectroscopy Using a Novel Data Mining Technique for Real-Time Pharmacological Analysis of Potential Anti-Cancer Agents" \$79,000.
- "A Dynamic Data Driven Cognitive Control Architecture for Exploration," US Air Force 2013- 2015 (with J. Principe). \$500,000.
- DTRA 2010-2013, Mathematical Approaches to WMD Defense and Vulnerability Assessments on Dynamic Networks (with C. Smith and M. Thai), \$632,407 Extended to 2015.
- "A Probabilistic Model In The Study Of Match Fixing Schemes For Multi-Contestant Games," Joint project with the National Research Foundation of Korea in cooperation with the Korea National Sport University (2014-2017, \$120,000).
- 2016-2017, UF Informatics Institute (UFII) Seed Fund for "Data Science Techniques for Studying Patient-Specific Risk Assessment for Acute Kidney Injury" (PI: P.M. Pardalos [with P. Momcilovic and A. Bihorac]), \$47,500.00.
- 2016-2019, NIH-NIGMS RO1 "Precision and Intelligent Systems in Medicine Partnership" (Co-PI with A. Bihorac, A. Li, P. Rashid, W. Hogan, P. Momcilovic, T. O. Basanti, D. Z. Wang, G. Lipori and M. Downey), \$2,7M.

# My T. Thai

- FC2 2017-2018, Resilient Smart Grid Control for Load Switching Cyber Attacks, (collaborate with Z. Miao)
- NSRI 2016-2017, Identification of Critical Monitoring Nodes in SCADA Network, (sole PI)
- FC2 2016-2017, Nonlinear Model-Based Cyber Attack-Resilient Smart Grid Control, (collaborate with Z. Miao)
- NSF 2015-2018, EARS: Collaborative Research: Laying the Foundations of Social Network-Aware Cellular Device-to-Device Communications, (collaborate with W. Saad and Z. Han)
- NSF 2014-2017, Collaborative Research: RIPS Type 2: Vulnerability Assessment and Resilient Design of Interdependent Infrastructures, (Lead PI: Thai, co-PI: V. Boginski, Y. Yin, C. McCarty, A. Sarwat)
- NSF 2014-2017, CCF: Modeling and Dynamic Analyzing for Multiplex Social Networks, (sole PI)
- DTRA 2014-2019, Interdependent Network Responses to WMD: Dynamics Modeling, Impact Analysis, and Adaptive Control Techniques, (PI: Thai, co-PI: D. Wu)
- NSRI 2014-2015, Efficient Protection Schemes towards Load-Redistribution Attacks, (sole PI)

- DTRA 2010-2015, Mathematical Approaches to WMD Defense and Vulnerability Assessments on Dynamic Networks (co-PI with C. Smith and P. Pardalos)
- DTRA 2009-2014, YIP: C-WMD: Models, Complexity, and Algorithms in Complex Dynamic Evolving Networks (sole PI)
- NSF 2010-2015, CAREER: Optimization Models and Approximation Algorithms for Network Vulnerability and Adaptability (sole PI)
- ETRI 2013-2014, Efficient DPI Methods in SCADA Smart Grid System (sole PI)
- NSF 2010-2015, Sequencing Gators: Building a Genome Science Curriculum at the University of Florida and Beyond (co-PI with E. Triplett, V. Crecy, and T. Kahveci)

# William Hager

- "Next-Generation Framework for Real-Time Solutions of Nonlinear Optimal Control Problems," Office of Naval Research, Award N000141110068, November 1, 2010, to September 30, 2013, \$551,728 (with Anil Rao).
- "A Computational Framework for Rapid, Reliable, and Robust Solutions to Complex Constrained Nonlinear Optimal Control Problems," Defense Advanced Research Projects Agency (DARPA), October 24, 2011, to October 23, 2014, \$988,194 (with Anil Rao).
- "Collaborative Research: Fast TV-Regularized Large-Scale and Ill-Conditioned Linear Inversion with Application to PPI," National Science Foundation, September 15, 2011, to September 14, 2014, \$241,579 (with Yunmei Chen).
- "Third University of Florida SIAM Gators Conference," National Science Foundation, March 15, 2014, to March 14, 2016, \$15,300 (with Yunmei Chen, Maia Martcheva, and Scott McKinley).
- "Innovations in Large-Scale Sparse Optimization and Applications," Office of Naval Research (Mathematics), March 1, 2015, to February 28, 2018, \$479,869 (with Anil Rao).
- "Fast Sparse Nonlinear Optimization and its Application to Optimal Control," National Science Foundation DMS, July 15, 2015, to June 30, 2018, \$294,061 (with Anil Rao).
- "Pseudospectral Optimal Control for Flight Trajectory Optimization," (Phase 1) US Navy, June 16, 2015, to January 15, 2017, \$72,500 (with Anil Rao).
- 38. "Solution of Optimal Control Problems for Boost Glide High-Speed Applications," Air Force Research Laboratory, September 9, 2015, to December 7, 2017, \$358,843 (with Anil Rao).
- "Pseudospectral Optimal Control for Flight Trajectory Optimization," (year 1 of phase 2) Office of Naval Research, January 5, 2017, to January 4, 2018, \$143,904 (with Anil Rao).

# Other grants

• V. Boginski. AFRL/RW and UF-DOOR Partnership in Network Science, \$194,497, Air Force Research Laboratory/Eglin AFB, 08/2012 - 12/2015.

- S. Butenko, B. Balasundaram, and V. Boginski. Clique Relaxations in Biologicaland Social Network Analysis: Foundations and Algorithms, \$452,942, Air Force Office of Scientific Research, 07/2012 - 06/2015.
- V. Boginski. New Robustness Characteristics and Phase Transition Problems for Complex Networks in Dynamic and Uncertain Environments, Young Investigator Award, \$399,881, U.S. Department of Defense/DTRA, 07/2009 - 12/2013.
- B. Balasundaram, V. Boginski, S. Butenko, and S. Uryasev. Robust Optimization for Connectivity and Flow Patterns in Dynamic Networks, \$589,092, U.S. Department of Energy, 09/2009-09/2013.
- "YIP:Combating Weapons of Mass Destruction: Models, Complexity & Algorithms in Complex Dynamic & Evolving Networks", DTRA, \$200,000 12/16/11 - 12/15/13 (V. Boginski, M. Thai)
- CAREER:Optimization Models and Approximation Algorithms for Network Vulnerability and Adaptability, NSF, 400,000 01/01/10 12/31/14 (M. Thai)

# **7.** If applicable, please also provide a listing of the following items:

### (a) Funded/proposed teaching/training grants in area of focus

#### Panos M. Pardalos:

- Elizabeth Wood Dunlevie Honors Term Professor for 2013-2014, University of Florida.
- Teaching Honors class:
  - "Honor Read Ignorance".
  - "Honor Read The Music of Pythagoras".

### (b) Funded/proposed research project grants in area of focus

"A Probabilistic Model In The Study Of Match - Fixing Schemes For Multi-Contestant Games," Joint project with the National Research Foundation of Korea in cooperation with the Korea National Sport University (2014-2017, \$120,000).

## (c) Investment of Center funds in generating pilot data for grants

Not applicable.

# (d) Promotion and funding of seminars with Center funds (not customary department seminars)

Regular seminars by students and visitors of the CAO.

### (e) Promotion and funding of major conferences in area of focus

The Center has promoted collaboration between faculty and students, organizing the following series of conferences in the last 5 years.

- The Third International Workshop on Machine Learning, Optimization and Big Data (MOD 2017), September 14-17, 2017, Volterra, Tuscany, Italy. Organizing Committee: Giovanni Giuffrida, Giuseppe Nicosia, Panos Pardalos.
- Deucalion (Δευκαλίων) Summer Institute for Advanced Studies in Optimization, Mathematics, and Data Sciences, August 10-20, 2017, Drossato, Argithea, Greece. Organizing Committee: Panos M. Pardalos.
- First International Conference on Data Driven Smart Manufacturing, July 25-25, 2017, Hefei, China. Organizing Committee: Shanlin Yang, Panos M. Pardalos.
- 3rd International Conference on Dynamics of Disasters, July 5-9, 2017, Kalamata, Greece. Organizing Committee: Fuad Aleskerov, Ilias S. Kotsireas, Anna Nagurney, Panos M. Pardalos.
- Approximation and Optimization: Algorithms, Complexity, and Applications, June 29-30, 2017, Athens, Greece. Organizing Committee: Ioannis Demetriou, Panos Pardalos.

- 4th International Conference on Energy, Sustainability and Climate Change, June 13-15, 2017, Santorini, Greece. Organizing Committee: Stefan Pickl, Panos Pardalos, Georgios K.D. Saharidis.
- Fourth International Conference on Computational Biomedicine (CBM 2017), February 16-17, 2017, Gainesville, FL, USA. Organizing Committee: Panos M. Pardalos, George Michailidis.
- International Conference on Discrete Optimization and Operations Research (DOOR 2016), September 19-23, 2016, Vladivostok, Russky Island. Organizing Committee: Evgeny Nurminski, Vladimir Beresnev, Panos Pardalos.
- The Second International Workshop on Machine Learning, Optimization and Big Data (MOD 2016), August 26-29, 2016, Volterra, Tuscany, Italy. Organizing Committee: Giuseppe Nicosia, Panos M. Pardalos.
- Deucalion (Δευκαλίων) Summer Institute for Advanced Studies in Optimization, Mathematics, and Data Sciences, August 10-20, 2016, Drossato, Argithea, Greece. Organizing Committee: Panos M. Pardalos.
- Third International Conference on Energy, Sustainability and Climate Change (ESCC 2016), July 10-16, 2016, Athens, Greece. Organized by Panos M. Pardalos, George Saharidis.
- Third International Conference on Computational Biomedicine (CBM 2016), February 25-27, 2016, Gainesville, FL, USA. Organizing Committee: Panos M. Pardalos, George Michailidis.
- Deucalion (Δευκαλίων) Summer Institute for Advanced Studies in Optimization, Mathematics, and Data Sciences, August 10-20, 2015, Drossato, Argithea, Greece. Organizing Committee: Panos M. Pardalos.
- International Workshop on Machine Learning, Optimization and Big Data (MOD 2015), July 20-24, 2015, Taormina Sicily, Italy. Organizing Committee: Vincenzo Cutello, Giuseppe Nicosia, Panos M. Pardalos, Mario Pavone.
- 2nd International Conference on Dynamics of Disasters (DOD 2015), June 29 July 2, 2015, Calamata, Greece. Organized by Panos M. Pardalos. Organizing Committee: Ilias S. Kotsireas
- Energy, Sustainability and Climate Change (ESCC 2015), June 21-27, 2015, Crete, Greece. Organized by Panos M. Pardalos. Organizing Committee: Georgios K.D. Saharidis and Narek Malkhasyan.
- World Congress on Global Optimization (WCGO 2015), February 22-25, 2015, Gainesville, FL, USA. Organized by Panos M. Pardalos. Local Organizers: Jiaxing Pi and Ioannis Pappas.
- Quantum Optimization Workshop, October 27-29, 2014, Toronto, Canada. Fields Institute. Organizing Committee: Thomas F. Coleman, Ilias S. Kotsireas, Michele Mosca, Panos M. Pardalos, Rolando Somma.
- Learning and Intelligent OptimizatioN Conference LION 8, February 16-21, 2014 Gainesville, FL. Organized by Panos M. Pardalos. Local Organizers: Chrysafis Vogiatzis, and Jose L. Walteros.
- Systems & Optimization Aspects of Smart Grid Challenges 2013. March 21-23, 2013. Organized by Neng Fan, Feng Pan, and Panos M Pardalos.
- 5th International Conference on the Dynamics of Information Systems, February 25-27, 2013. Organized by Panos M. Pardalos, Robert Murphey and Chrysafis Vogiatzis.
- 2nd International Conference on Computational Biomedicine, January 24-26, 2013.

Organized by Panos M Pardalos, Vijay Pappu and Mike Fenn.

- Learning and Intelligent OptimizatioN Conference LION 7, January 7-11, 2013, Catania, Italy. Organized by Panos M. Pardalos and Giuseppe Nicosia.
- Systems Optimization Aspects of Smart Grid Challenges 2013, March 21-23, 2013 Organized by Neng Fan, Feng Pan, and Panos M Pardalos.
- 5th International Conference on the Dynamics of Information Systems, February 25-27, 2013. Organized by Panos M. Pardalos, Robert Murphey and Chrysafis Vogiatzis.
- 2nd International Conference on Computational Biomedicine, January 24-26, 2013, Organized by Panos M Pardalos, Vijay Pappu and Mike Fenn.
- Learning and Intelligent OptimizatioN LION 7, January 7-11, 2013 Catania, Italy Organized by Panos M. Pardalos and Giuseppe Nicosia.

## (f) Educational Core or Elective Courses offered in area of focus

Not applicable.

## (g) Funding for graduate students from Center funds

See Section 5.

## (h) Funding for travel for students from Center funds

Not applicable.

## (i) Core lab support provided for research of members

Not applicable.

## (j) Mentoring activities directed at junior faculty

Not applicable.

### (k) Fundraising accomplishments

Not applicable.

## (l) Public programs and results of those programs

Not applicable.

## (m) National or international recognition received

See Section 4.

### (n) Exchanges, agreements or planning initiated

Not applicable.

# (o) Outside activities and/or conflicts of interests for Center participants relevant to the Center's mission.

Not applicable.

# **8.** Additional information

The Center promotes collaboration between faculty and students by organizing weekly seminars every semester: on Biomedical Data Analysis and for Network Optimization Problems and energy applications. The Center has several international visitors and has plans to accept many new ones. The visitors contribute to the collaboration with the students and with other members of CAO. Plans for major activities in the future include: continuing organizing 3-4 conferences per year, writing and submitting proposals for external funding, inviting eminent scholars, writing and publishing papers, books and developing patents.

### **Research Topics During the Last Five Years**

### **Global Optimization**

Global optimization has been expanding in all directions at an astonishing rate during the last few decades. At the same time, one of the most striking trends in optimization is the constantly increasing interdisciplinary nature of the field. Dr. Pardalos is working on all aspects of global optimization with several PhD students: theory (including, complexity, optimality, and robustness) algorithm and software development, and applications.

### **Optimization in Biomedicine**

In the last few years Dr. Pardalos has been working on applying optimization in medical problems (brain disorders, data mining in biomedicine, etc.). There are many interesting optimization problems in that area. As an example, in predicting epileptic seizures we globally solve multiquadratic 0-1 problems and maximum clique problems. We developed a novel data mining technique called biclustering based on the solution of large mixed fractional integer optimization problems. For our work on epilepsy we received the ``William Pierskalla award" for research excellence in health care management science, from the Institute for Operations Research and the Management Sciences (INFORMS). In addition, several patents have been issued related to our research in brain disorders.

#### **Analysis of Massive Data Sets**

The proliferation of massive data sets brings with it a series of special computational challenges. The ``data avalanche" arises in a wide range of scientific and commercial applications. With advances in computer and information technologies, many of these challenges are beginning to be addressed. A variety of massive data sets (e.g., the web graph and the call graph) can be modeled as very large multi-digraphs with a special set of edge attributes that represent special characteristics of the application at hand.

Understanding the structure of the underlying digraph is essential for storage organization and information retrieval. Our group was the first to analyze the call graph and to prove that it is a self-organized complex network (the degrees of the vertices follow the Power law distribution). We extended this work for financial and social networks. Our research goal is to have a unifying theory and develop external memory algorithms for all these types of dynamic networks.

#### Analysis of Approximation Algorithms

In my recent joint work of Du, Graham, Wan, Wu and Zha, we introduced a new method which can analyze a large class of greedy approximations with non-submodular potential functions, including some long-standing heuristics for Steiner trees, connected dominating sets, and power-assignment in wireless networks. There exist many greedy approximations for various combinatorial optimization problems, such as set covering, Steiner tree, and subset-interconnection designs. There are also many methods to analyze these in the literature. However, all the previously known methods are suitable only for those greedy approximations with submodular potential functions. Our work will have a lasting impact in the theory of approximation algorithms.

### Design and Analysis of Algorithms for Multicast Networks

Multicast networks have been proposed in the last years as a new technique for information routing and sharing. This new technology has an increasing number of applications in diverse fields, ranging from financial data distribution to video-conferencing, automatic software updates and groupware. In multicast networks, the objective is to send information from a source to multiple users with a single send operation. This approach allows one to save bandwidth, since data can be shared across network links. Multicast network applications often require the solution of difficult combinatorial optimization problems. Most of these problems are NP-hard, which makes them very unlikely to be solved exactly in polynomial time. Therefore, specialized algorithms must be developed that give reasonable good solutions for the instances found in practice. The intrinsic complexity of these problems has been a technological barrier for the wide deployment of multicast services. We have developed efficient algorithms for multicast routing problem and the streaming cache placement problem.

#### **Algorithms on Source Signal Extraction**

Biomedical signals recorded from body surfaces, without intrusion into the body, typically suffer from mixing. The objective under such scenarios is to extract the source signals from the information of mixed signals. The extraction problems are very critical and well known in the signal processing community and are studied under the preamble of blind signal separation problems. In this area, our contribution was to develop a hierarchical optimization-based source extraction method for the sparse signals. The hierarchical model can be solved as a 0-1 integer programming problem. Furthermore, when an additional assumption regarding non-negativity of the sources is imposed into the extraction problem, the basic structure of the problem transforms into a convex optimization problem. For the special case (non-negative sources) we have developed efficient methods, based on the structure of the non-negative sources. This is an ongoing work, and we hope that our work will have a significant impact in the field of signal processing.

#### **Computational Neuroscience**

We designed a network model of a human brain to create computational tools for automated diagnosis of Parkinson's disease (PD). We constructed functional network models based on functional Magnetic Resonance Imaging (fMRI) data. The connections between the nodes were computed based on the associations between neural activity patterns from distinct brain regions. The associations were computed through wavelet coefficients correlation. In constructed networks we evaluated a range of network characteristics and showed that certain small world properties provide statistically significant distinction between PD patients and healthy individuals. We also used connectivity models to study the epileptic brain. This is part of our research to use Networks to study brain dynamics.

### **Probabilistic Classifiers in Diagnostic Medicine**

We created a probabilistic model based on generalized additive models in order to predict in-hospital mortality in post-operative patients. The data set included categorical, continuous and time series features, such as age, gender, race, surgery type, blood tests. We incorporated time series data into the model by extracting a set of meta-features describing the most important aspects of the time series. The categorical features were modeled with the relative posterior probabilities for a patient to survive given the value of the feature. Our model exhibited a very high discriminative ability (ROC 0.93) together with high accuracy (Hosmer-Lemeshow p > 0.5). This research involved the UF Medical School.

### **Research on Energy**

Energy networks are undeniably considered as one of the most important infrastructures in the word. Energy plays a dominant role in the economy and security of each country. In our recent research we focus on several difficult problems in energy networks, such as hydro-thermal scheduling modeling, electricity network expansion, liquefied natural gas, and blackout detection in the smart grid. In addition to several edited handbooks in Optimization and Energy, Dr. Pardalos is the editor-in-chief (and Founding Editor) of the international Journal "Energy Systems" (published by Springer).

### **Development of Classification and Feature Selection Techniques for Breast Cancer Characterization using Raman Spectroscopy**

Raman spectroscopy is an optical spectroscopic technique that has the potential to significantly aid in the research, diagnosis and treatment of cancer, with broad and highly valuable clinical translational applications over the next five to ten years. The information dense, complex spectra generate massive datasets in which subtle correlations often provide critical clues for biological analysis and pathological classification. Therefore, implementing advanced data mining techniques is imperative for complete, rapid and accurate spectral processing and biological interpretation. We have been focusing our investigations specifically on breast cancer, as we have continued to work on our collaborative project with several faculty from Biomedical Engineering and Clinical Oncology, which is funded by our 2011 UF Seed Fund Research Grant. We have developed a novel data mining framework optimized for Raman datasets, called Fisher-based Feature Selection Support Vector Machines (FFS-SVM). This framework provides simultaneous supervised classification and user-defined Fisher criterion-based feature selection, reducing over-fitting and directly yielding significant wavenumbers for correlation to the observed biological phenomena. Furthermore, this framework provides feature selection control over the nature of the feature input, and the number of features based on sample size in order to reduce variance and over-fitting during classification. We have a current article in press, in the Journal of Raman Spectroscopy, detailing the advantages of our framework compared to several of the most common data analysis methods currently in use. We achieve both high classification accuracy, as well as extraction of biologically relevant 'biomarker-type' information from the selected features using the original feature space for the in-situ investigative comparison of five cancerous and non-cancerous cell lines. The FFS-SVM framework provides comprehensive cell-based characterization, which is can also be used to study in-situ dynamic biological phenomena and it is hypothesized that this is the basis for the discovery of Raman-based spectral biomarkers for cancer. Our current work both in the laboratory and in the data analysis realm involves the development of multi-level/multi-class classification methods, employing SVM, Clustering and other techniques, as well as combing feature selection methods to further advance the information extracted from the increasingly complex experimental challenges of evaluating the effects of anti-cancer agents in-vitro. Our envisioned end goal is the development of the first Raman spectroscopic-based cell death classification assay capable of combined and simultaneous 'mechanism-of-action' elucidation for both cancer research and clinical application for rapid, real-time non-invasive diagnostic monitoring of various cancer treatment modalities.



**College of Engineering** Associate Dean for Research

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April 15, 2013

MEMORANDUM

TO: Dr. Panos Pardalos, Director of Center for Applied Optimization

FROM: Jennifer S. Curtis Associate Dean for Research and Facilities

Juniper Curtis

SUBJECT: 2013 Five-Year Evaluation of the Center for Applied Optimization

The Center for Applied Optimization (CAO) at the University of Florida is an interdisciplinary center which encourages joint research and applied projects among faculty from engineering, mathematics and business. It also encourages increased awareness of the rapidly growing field of optimization through publications, conferences, joint research and student exchange. It was founded in September 1992. The CAO is directed by Dr. Panos Pardalos of the Department of Industrial and Systems Engineering. The Center website is located at <u>http://www.ise.ufl.edu/cao/</u>. Center affiliates include several members from Industrial and Systems Engineering, Civil Engineering, Mechanical and Aerospace Engineering, Computer and Information Science and Engineering, Chemical Engineering, Decision and Information Sciences, Mathematics, and Medicine, as well as from industry.

Individual and joint research projects include global, discrete and continuous optimization, optimization in biomedicine, analysis of massive data sets, analysis of approximation algorithms, design and analysis of algorithms for multicast networks, algorithms on source signal extraction, computational neuroscience, probabilistic classifiers in diagnostic medicine, development of classification and feature selection techniques for breast cancer characterization using Raman spectroscopy. Sponsors include the National Science Foundation, National Institutes of Health, Air Force, the Army Research Office, Center for Multimodal Solutions for Congestion Mitigation, and Florida Energy Systems Consortium.

The Center is interested in promoting collaboration with researchers at other universities through visitors and student exchange. It administers a program for visiting students

from the Royal Institute of Technology (KTH) in Stockholm. Currently the Center hosts several visitors from China, Spain, Greece, and Russia, totaling approximately 18 for last year, this year and in the future.

The Center promotes collaboration between faculty and students by organizing weekly seminars every semester on biomedical data analysis, network optimization problems, and energy applications. Plans for major activities in the future include continuing organizing 3-4 conferences per year, writing and submitting proposals for external funding, inviting eminent scholars, writing and publishing papers, books and patents. The Center has successfully applied for many patents over the last few years, especially in the field of biomedical engineering.

The College of Engineering recommends continuation of the Center as it serves a useful purpose for the College and the University.

Please contact me if there are any questions.

JSC/mrh

cc: Dean Cammy Abernathy Dr. Joseph Hartman



Office of Interdisciplinary Research Programs

205 Particle Science & Technology PO Box 116135 Gainesville, FL 32611-6135 Phone: (352) 846-1194 Fax: (352) 846-1196 E-mail: bmoudgil@perc.ufl.edu

July 13, 2011

Dear Dr. Pardalos,

It was a pleasure meeting you and your colleagues during our visit for the Center for Applied Optimization last Wednesday, June 29, 2011.

We enjoyed learning about the mission and activities of the CAO, including the collaboration initially between COE and CLAS when the Center first began its activities, and which has now evolved to include faculty members from Medicine and Business Administration in addition to a handful of industry members. We were pleased to hear about the breadth of research areas the Center is involved in, from data analysis and mining to optimization, covering sectors from defense and national security to energy and biomedicine. We sincerely hope you continue the hosting of exchange students and faculty visitors through your collaborators in Europe to further strengthen your industrial work overseas and add to your already high international visibility.

With this letter we want to thank you for your time and invite you to contact us in the future if we could be of any help to you and the Center for Applied Optimization.

Sincerely,

# Brij M. Moudgil

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