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In the field of mathematical optimization, stochastic programming is a framework for modeling optimization problems that involve uncertainty. Whereas deterministic optimization problems are formulated with known parameters, real world problems almost invariably include some unknown parameters. When the parameters are known only within certain bounds, one approach to tackling such problems is called robust optimization. Here the goal is to find a solution which is feasible for all such data and o

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Our analysis covers general distributions of uncertain parameters and provides special results for discrete distributions, which are relevant for numerical methods. Due to specific properties of two- and multistage stochastic programming problems, we were able to derive many of these results without resorting to methods of functional analysis.

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Stochastic Programming: Numerical Techniques and ...  
This paper focuses on Benders decomposition techniques and Monte Carlo sampling (importance sampling) for solving two-stage stochastic linear programs with recourse, a method first introduced by Dantzig and Glynn [7]. The algorithm is discussed and further developed. The paper gives a complete presentation of the method as it is currently implemented. Numerical results from test problems of ...

Monte Carlo (importance) sampling within a benders ...  
This is a comprehensive and timely overview of the numerical techniques that have been developed to solve stochastic programming problems. After a brief introduction to the field, where accent is laid on modeling questions, the next few chapters lay out the challenges that must be met in this area.

Numerical Techniques for Stochastic Optimization  
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Proceedings of the 2nd GAMM/IFIP-Workshop on "Stochastic Optimization:Numerical Methods and Technical Applications" held at the Federal Armed Forces University, Munich, Neuberg/München, Germany, June 15-17, 1993

This volume includes a selection of refereed papers presented at the GAMM/IFIP-Workshop on "Stochastic Optimization: Numerical Methods and Technical Applications", held at the Federal Armed Forces University Munich, May 29 - 31, 1990. The objective of this meeting was to bring together scientists from Stochastic Programming and from those Engineering areas, where Mathematical Programming models are common tools, as e. g. Optimal Structural Design, Power Dispatch, Acid Rain Management etc. The first, theoretical part includes the papers by S. D. Flam. H. Niederreiter, E. Poehinger and R. Schultz. The second part on methods and applications contains the articles by N. Baba, N. Grwe and W. Roemisch, J. Mayer, E. A. Mc Bean and A. Vasarhelyi.

Optimization problems arising in practice mostly contain several random parameters. Hence, in order to get robust optimal solutions with respect to random parameter variations, the available statistical information about the random data should be considered already at the planning phase. Thus, the original problem with random coefficients must be replaced by an appropriate deterministic substitute problem. This proceedings volume of the 4th GAMM/IFIP-Workshop on "Stochastic Optimization: Numerical Methods and Technical Applications" held June 27-29, 2000 at the Federal Armed Forces University Munich, Neuberg/Munich contains new methods for the approximation and numerical solution of deterministic substitute problems, especially the handling of mean value and probability functions as objective and/or constraint functions. Moreover, many concrete applications from engineering and operations research can be found in this book.

Optimization problems arising in practice usually contain several random parameters. Hence, in order to obtain optimal solutions being robust with respect to random parameter variations, the mostly available statistical information about the random parameters should be considered already at the planning phase. The original problem with random parameters must be replaced by an appropriate deterministic substitute problem, and efficient numerical solution or approximation techniques have to be developed for those problems. This proceedings volume contains a selection of papers on modelling techniques, approximation methods, numerical solution procedures for stochastic optimization problems and applications to the reliability-based optimization of concrete technical or economic systems.

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Stochastic control is a very active area of research. This monograph, written by two leading authorities in the field, has been updated to reflect the latest developments. It covers effective numerical methods for stochastic control problems in continuous time on two levels, that of practice and that of mathematical development. It is broadly accessible for graduate students and researchers.

This book shows the breadth and depth of stochastic programming applications. All the papers presented here involve optimization over the scenarios that represent possible future outcomes of the uncertainty problems. The applications, which were presented at the 12th International Conference on Stochastic Programming held in Halifax, Nova Scotia in August 2010, span the rich field of uses of these models. The finance papers discuss such diverse problems as longevity risk management of individual investors, personal financial planning, intertemporal surplus management, asset management with benchmarks, dynamic portfolio management, fixed income immunization and racetrack betting. The production and logistics papers discuss natural gas infrastructure design, farming Atlantic salmon, prevention of nuclear smuggling and sawmill planning. The energy papers involve electricity production planning, hydroelectric reservoir operations and power generation planning for liquid natural gas plants. Finally, two telecommunication papers discuss mobile network design and frequency assignment problems.

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