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Lauren A. Hannah April 4, 2014 1  
Introduction Stochastic optimization refers to  
a collection of methods for minimizing or  
maximizing an objective function when  
randomness is present. Over the last few  
decades these methods have become  
essential tools for science, engineering,  
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Methods for stochastic optimization provide a  
means ... StochasticOptimization 171  
changing the sign of the criterion. This paper  
focuses on the problem of mini-, Numerical  
Techniques for Stochastic Optimization  
Problems ... Y.M. and Wets, R.J.-B. (1984)  
Numerical Techniques for Stochastic ...

Stochastic programming models are ...,  
model uncertain quantities, stochastic  
models have proved their flexibility and  
usefulness in diverse areas of science. This  
is mainly due to solid mathematical  
foundations and theoretical richness of the  
theory of probability and stochastic  
processes, and to sound statistical  
techniques of using real data., Numerical  
Evaluation of Approximation Methods in  
Stochastic Programming Christian KÄ"uchler  
and Stefan Vigerske  
Humboldt-Universität zu Berlin, Unter  
den Linden 6,, Abstract. This is a  
comprehensive and timely overview of the  
numerical techniques that have been  
developed to solve stochastic programming  
problems., Monte Carlo Sampling-Based  
Methods for Stochastic Optimization Tito  
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