

Modeling with stochastic programming

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Abstrak

While there are several texts on how to solve and analyze stochastic programs, this is the first text to address basic questions about how to model uncertainty, and how to reformulate a deterministic model so that it can be analyzed in a stochastic setting. This text would be suitable as a stand-alone or supplement for a second course in OR/MS or in optimization-oriented engineering disciplines where the instructor wants to explain where models come from and what the fundamental issues are.