Applications of stochastic programming

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Abstrak

Research on algorithms and applications of stochastic programming, the study of procedures for decision making under uncertainty over time, has been very active in recent years and deserves to be more widely known. This is the first book devoted to the full scale of applications of stochastic programming and also the first to provide access to publicly available algorithmic systems. The 32 contributed papers in this volume are written by leading stochastic programming specialists and reflect the high level of activity in recent years in research on algorithms and applications. The book introduces the power of stochastic programming to a wider audience and demonstrates the application areas where this approach is superior to other modeling approaches.