



Stochastic Programming (Wiley Interscience Series in Systems and Optimization)

Peter Kall, Stein W. Wallace

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Carefully written to cover all necessary background material from both linear and non-linear programming as well as probability theory, the book brings together the methods and techniques previously described in disparate sources. Topics include decision trees and dynamic programming, recourse problems, probabilistic constraints, preprocessing and network problems. Emphasises the appropriate use of the techniques described. Exercises are provided at the end of each chapter.

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