



Stochastic Linear Programming: Models, Theory, and Computation (Hardback)

By Peter Kall, Janos Mayer

Springer-Verlag New York Inc., United States, 2010. Hardback. Condition: New. 2nd ed. 2011. Language: English . Brand New Book. This new edition of Stochastic Linear Programming: Models, Theory and Computation has been brought completely up to date, either dealing with or at least referring to new material on models and methods, including DEA with stochastic outputs modeled via constraints on special risk functions (generalizing chance constraints, ICC s and CVaR constraints), material on Sharpe-ratio, and Asset Liability Management models involving CVaR in a multi-stage setup. To facilitate use as a text, exercises are included throughout the book, and web access is provided to a student version of the authors SLP-IOR software. Additionally, the authors have updated the Guide to Available Software, and they have included newer algorithms and modeling systems for SLP. The book is thus suitable as a text for advanced courses in stochastic optimization, and as a reference to the field. From Reviews of the First Edition: The book presents a comprehensive study of stochastic linear optimization problems and their applications. . The presentation includes geometric interpretation, linear programming duality, and the simplex method in its primal and dual forms. . The authors have made an effort to...



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