

Lineare Bayes-Verfahren
in der
Stichprobentheorie.
(=Mathematical Systems
in Economics; 27).

Bamberg, Günter

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Stochastische Lineare Programme Mit Kompensation Mathematical Systems In Economics 115

SA Adler



Stochastische Lineare Programme Mit Kompensation Mathematical Systems In Economics 115:

Stochastische lineare Programme mit Kompensation Jürgen Böttcher, 1989 *Models for Planning Under Uncertainty* Hercules Vladimirov, 1995 **Deutsche Nationalbibliographie und Bibliographie des im Ausland erschienenen Deutschsprachigen Schrifttums**, 1990 **Gliederung der "Nubischen Serie" in Südost-Ägypten** Michael Endriszewitz, 1988 Deutsche Nationalbibliographie und Bibliographie des im Ausland erschienenen deutschsprachigen Schrifttums, 1990 Bibliographie der Deutschen Bibliothek, 1990 **Stochastic Two-Stage Programming** Karl Frauendorfer, 2012-12-06 Stochastic Programming offers models and methods for decision problems where some of the data are uncertain. These models have features and structural properties which are preferably exploited by SP methods within the solution process. This work contributes to the methodology for two-stage models. In these models the objective function is given as an integral whose integrand depends on a random vector on its probability measure and on a decision. The main results of this work have been derived with the intention to ease these difficulties. After investigating duality relations for convex optimization problems with supply demand and prices being treated as parameters a stability criterion is stated and proves subdifferentiability of the value function. This criterion is employed for proving the existence of bilinear functions which minorize majorize the integrand. Additionally these minorants majorants support the integrand on generalized barycenters of simplicial faces of specially shaped polytopes and amount to an approach which is denoted barycentric approximation scheme.

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