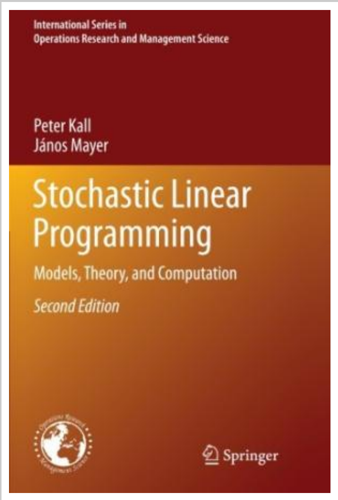

Stochastic Linear Programming

By Kall, Peter / Mayer, János

Condition: New. Publisher/Verlag: Springer, Berlin | Models, Theory, and Computation | Authored by two of the field's most prominent researchers, this new edition has been comprehensively updated, with new material on contemporary models and methods including stochastic DEA models, material on Sharpe-ratio, and asset liability management. | 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...

Reviews

If you need to adding benefit, a must buy book. I could comprehended every thing out of this composed e pdf. I am just very happy to tell you that this is the greatest pdf i have study inside my individual existence and could be he finest publication for at any time.

-- ***Miss Laurie Waters IV***

Most of these publication is the greatest publication offered. It is actually rally intriguing throgh reading period of time. You can expect to like just how the article writer create this publication.

-- ***Eddie Schuppe***