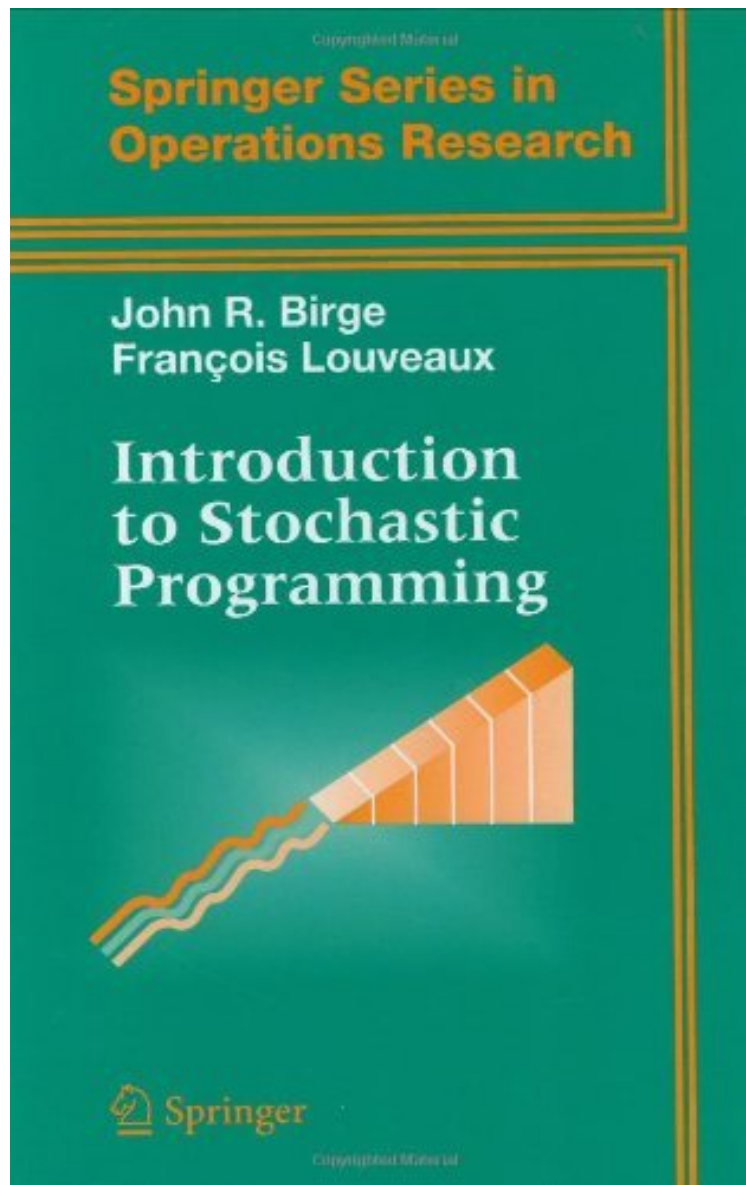


(Free pdf) Introduction to Stochastic Programming (Springer Series in Operations Research and Financial Engineering)

Introduction to Stochastic Programming (Springer Series in Operations Research and Financial Engineering)

Von John R. Birge, François Louveaux

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Von John R. Birge, François Louveaux : Introduction to Stochastic Programming (Springer Series in Operations Research and Financial Engineering) before purchasing it in order to gage whether or not it would be worth my time, and all praised Introduction to Stochastic Programming (Springer Series in Operations Research and Financial

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KundenrezensionenHilfreichste Kundenrezensionen4 von 4 Kunden fanden die folgende Rezension hilfreich. A must own guide to Stochastic ProgrammingVon Ein KundeIntroduction to Stochastic Programming is a must own book for anyone working in OR, IE, MS, etc. As stochasticity becomes more and more important in the field, this book becomes increasingly valuable. "Introduction" is a bit of a stretch. It starts from ground zero of Stochastic Programming, but is very heavy on the math. If you aren't solid with your LP and probability, then a brush up is definitely in order. This book is not for the faint of heart. Nevertheless, Birge and Louveaux do an OUTSTANDING job. The examples are clear, easy to follow (assuming you're not math phobic) and very relevant. They go through different formulations of stochastic programs (recourse, chance constrained, etc.). The book discusses formulation, algorithms, and applications. There are not many books out there on Stochastic Programming...and this is really the only one you need to own.

KurzbeschreibungThis rapidly developing field encompasses many disciplines including operations research, mathematics, and probability. Conversely, it is being applied in a wide variety of subjects ranging from agriculture to financial planning and from industrial engineering to computer networks. This textbook provides a first course in stochastic programming suitable for students with a basic knowledge of linear programming, elementary analysis, and probability. The authors present a broad overview of the main themes and methods of the subject, thus helping students develop an intuition for how to model uncertainty into mathematical problems, what uncertainty changes bring to the decision process, and what techniques help to manage uncertainty in solving the problems. The early chapters introduce some worked examples of stochastic programming, demonstrate how a stochastic model is formally built, develop the properties of stochastic programs and the basic solution techniques used to solve them. The book then goes on to cover approximation and sampling techniques and is rounded off by an in-depth case study. A well-paced and wide-ranging introduction to this subject.PressestimmenFrom the reviews of the second edition:Help the students to understand how to model uncertainty into mathematical optimization problems, what uncertainty brings to the decision process and which techniques help to manage uncertainty in solving the problems. certainly attract also the wide spectrum of readers whose main interest lies in possible exploitation of stochastic programming methodology and will help them to find their own way to treat actual problems using stochastic programming methods. As a whole, the three main building blocks of stochastic programming are well represented and balanced. (Jitka Dupaov, Zentralblatt MATH, Vol. 1223, 2011)KurzbeschreibungThis rapidly developing field encompasses many disciplines including operations research, mathematics, and probability. Conversely, it is being applied in a wide variety of subjects ranging from agriculture to financial planning and from industrial engineering to computer networks. This textbook provides a first course in stochastic programming suitable for students with a basic knowledge of linear programming, elementary analysis, and probability. The authors present a broad overview of the main themes and methods of the subject, thus helping students develop an intuition for how to model uncertainty into mathematical problems, what uncertainty changes bring to the decision process, and what techniques help to manage uncertainty in solving the problems. The early chapters introduce some worked examples of stochastic programming, demonstrate how a stochastic model is formally built, develop the properties of stochastic programs and the basic solution techniques used to solve them. The book then goes on to cover approximation and sampling techniques and is rounded off by an in-depth case study. A well-paced and wide-ranging introduction to this subject.