A Selected Bibliography Of Works Related To Stochastic Programming

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The continuous growth of papers referring to the mathematical programming in general has as well influenced the stochastic programming. Numerous problems of mathematical programming cannot be approapched in all their complexity without taking into account the stochastic aspect. The assumption made in the mathematical programming that the coefficients are constraints is most often unfulfilled.

Thourgh it has elapsed only 20 years since the issue of the first article as regards stochastic programming, the number of the papers concerning it, is very big today.

The author gathered under the above title more then 450 papers of stochastic programming. Most of them are articles in which the stochastic programming forms the main subject, some of them are referring to the stochastic programming collateraly or indirectly. The author has considered usefull to include these papers in my bibliography as well. On the other hand I have not included the chapters of stochastic programming from textbooks or books of synthesis.