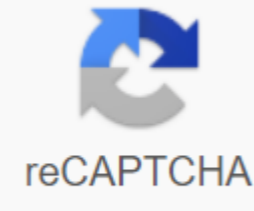




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Introduction to stochastic programming birge solution manual

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Its main goal is to help students develop intuitions about how to model uncertainty into math tasks, what changes in uncertainty bring to decision-making, and what methods help manage problem-solving uncertainty. This extensively updated new edition has more on methods and examples, including several new approaches to discrete variables, new results on risk measures in Monte Carlo sampling and sampling methods, a new chapter on how to relate to other methods, including approximate dynamic programming, robust optimization, and online methods. The book is well illustrated with chapters of summary and many examples and exercises. Students, researchers and practitioners in operational research and optimization will find it particularly interesting. Review of the first edition: Discussion on modeling, a large number of examples used to illustrate the material, and the breadth of coverage make the Introduction to Stochastic Programming an ideal tutorial for the area. 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