12 oktober 2000

Presentationsartiklar som ingår i muntlig tentamen

Optimering under osäkerhet, 4 p.

Escudero, L.F.; Kamesam, P.V.; King, A.J. & Wets, R.J-B (1993): "Production Planning via Scenario Modeling," *Annals of Operations Research* **43**:311–335.

Fleten, S.-E.; Wallace, S.W. & Ziemba, W.T. (1999) "Hedging Electricity Portfolios via Stochastic Programming," *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`

Maatman, A.; Ruijs, A.; Schweigman, C. & van der Vlerk, M.H. (1998): "Modeling Farmers' Response to Uncertain Rainfall in Burkina Faso: A Stochastic Programming Approach." Department of Econometrics & OR, University of Groningen, The Netherlands. `http://mally.eco.rug.nl/papers/farmers.htm`

Palmquist, J.; Uryasev, S. & Krokhmal, P. (1999): "Portfolio Optimization with Conditional Value-at-Risk Objective and Constraints," Research report 99-14, ISE Dept., University of Florida. `http://www.ise.ufl.edu/uryasev/pubs.html#t`

Shih, J.-S. & Frey, H.C. (1995): "Coal Blending Optimization Under Uncertainty," *European Journal of Operational Research* **83**:452–465.

Takriti, S.; Birge, J. & Long E. (1996): "A Stochastic Model for the Unit Commitment Problem," *IEEE Transactions on Power Systems* **11**(3):1497–1508.

Tomasgard, A.; Audestad, J.A.; Dye, S.; Stougie, L.; van der Vlerk, M.H. & Wallace, S.W. (1998): "Modelling aspects of distributed processing in telecommunication networks," *Annals of Operations Research* **82**:161–184.