Optimering under osäkerhet 25 september 2001
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Artiklar för muntlig presentation i kursen TMA136/MAN350 Optimering under osäkerhet, 5 poäng, 2001

Nr	Artikel	Presenteras av	Datum
1	Ahmed, S., M.; King, A.J. & Parija, G. (2001) "A Multi-Stage Stochastic Integer Programming Approach for Capacity Expansion under Uncertainty," *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`		ti.v.40
2	Albritton, M.; Shapiro, A. & Spearman, M. (2000) "Finite Capacity Production Planning with Random Demand and Limited Information," *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`	Mikael S, Tapani	må.v.40
3	Dotzauer, E.; Holmström, K. & Ravn, H.F. (1999): "Optimal Unit Commitment and Economic Dispatch of Cogeneration Systems with a Storage," in: *Proceedings from PSCC'99*, Trondheim, Norway. `http://www.ima.mdh.se/tom/tom-projects/proj-energy_optimization.htm`	Joel, Gunnar	må.v.40
4	Eppen, G.D.; Martin, R.K. & Schrage, L. (1989): "A Scenario Approach to Capacity Planning," *Operations Research* **37**(4):517–527.	Fadia, Anna	ti.v.41
5	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.	Georgios, Jonahtan	ti.v.40
6	Gröwe-Kuska, N.; Kiwiel, K.C.; Nowak, M.P.; Römisch, W. & Wegner, I. (2000): Power Management in a Hydro-Thermal System under Uncertainty by Lagrangean Relaxation," *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`		ti.v.41
7	Maatman, A.; Ruijs, A.; Schweigman, C. & van der Vlerk, M.H. (2001): "Modeling Farmers' Response to Uncertain Rainfall in Burkina Faso: A Stochastic Programming Approach," *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`	Cecilia, Nils	må.v.40
8	Nürnberg, R. & Römisch, W. (2000): "A Two-Stage Planning Model for Power Scheduling in a Hydro-Thermal System under Uncertainty," *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`		on.v.40
9	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`	Fredrik Ho, Mikael W	må.v.42
10	Pereira, M.V.F. & Pinto, L.M.V.G. (1985): "Stochastic Optimization of a Multireservoir Hydroelectric System—A Decomposition Approach," *Water Resources Research* **21**(6):779–792.	Walter, Reine	ti.v.40
11	Shih, J.-S. & Frey, H.C. (1995): "Coal Blending Optimization Under Uncertainty," *European Journal of Operational Research* **83**:452–465.	Fredrik He, Martin, Sara	må.v.42
12	Takriti, S.; Birge, J. & Long E. (1996): "A Stochastic Model for the Unit Commitment Problem," *IEEE Transactions on Power Systems* **11**(3):1497–1508.	Andreas L	må.v.42
13	Tsamasphyrou, P.; Renaud, A. & Carpentier, P. (2000): "Transmission Network Planning Under Uncertainty with Benders Decomposition," *in: Optimization*, V.H. Nguyen, J.-J. Strodiot & P. Tossings, eds., Proceedings of the 9th Belgian-French-German Conference on Optimization, Namur, September 7–11, 1998, Springer, Berlin, pp. 457–472.	Erik, Andreas N	ti.v.41