Optimering under osäkerhet | 7 oktober 2003
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Artiklar för muntlig presentation i kursen TMA136/MAM350 Optimering under osäkerhet, 5 poäng, 2003

Nr	**Artikel**
1	BERTSEKAS, D. & SHIODA R. (2003): "Restaurant Revenue Management," *Operations Research* **51**(3):572–486.
2	EPPEN, G.D.; MARTIN, R.K. & SCHRAGE, L. (1989): "A Scenario Approach to Capacity Planning," *Operations Research* **37**(4):517–527.
3	LI, SUSAN X. & HUANG, ZHIMIN (1996): "Determination of the portfolio selection for a property-liability insurande company" *European Journal of Operations Research* **88**:257–268.
4	MAATMAN, A.; RUIJS, A.; SCHWEIGMAN, C. & VAN DER VLERK, M.H. (2002): "Modeling Farmers' Response to Uncertain Rainfall in Burkina Faso: A Stochastic Programming Approach," *Operations Research* **50**(3):399–414.
5	NOWAK, M.P.; SCHULTZ, R. & WESTPHALEN, M. (2002): "Optimization of Simultaneous Power Production and Trading by Stochastic Integer Programming" *Stochastic Programming e-Print Series:* `http://dochost.rz.hu-berlin.de/speps/`
6	NÜRNBERG, R. & RÖMISCH, W. (2002): "A Two-Stage Planning Model for Power Scheduling in a Hydro-Thermal System under Uncertainty," *Optimization and Engineering* **3**:355–378.
7	OĞUZSOY, C.B. & GÜVEN, S. (1997): "Bank asset and liability management under uncertainty" *European Journal of Operational Research* **102**:575–600.
8	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.
9	SHIH, J.-S. & FREY, H.C. (1995): "Coal Blending Optimization Under Uncertainty," *European Journal of Operational Research* **83**:452–465.
10	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.
11	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/`
12	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/`
13	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.