

## MULTISTAGE STOCHASTIC OPTIMIZATION%0A

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A Distance for Multistage Stochastic Optimization Models and Scenario Generation Karel Lavička

Prague, 11 November 2013

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SDDP for multistage stochastic programs: Preprocessing via scenario reduction Jiřka DUPACOVÁ and Václav KOZMÍK Dept. of Probability and Math.

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Dynamic Stochastic Approximation for Multi-stage Stochastic Optimization Guanghui Lan Zhiqiang Zhou y

July 11, 2017 Abstract In this paper, we consider multi-stage stochastic optimization problems with convex ob-

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of multi-stage stochastic linear programming problems with any constant number of stages. Although our results are much more general, we shall focus on a canonical example of the class of problems, a 3-stage stochastic variant of the fractional set covering problem. We are given a family of sets over a ground set and a probability distribution over the subsets that specifies a target set of

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ug, A. Pichler, D. Wozabal, B. Anahí, M. Glanzer, M.

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#### Medium Term Hydroelectric Production Planning - A ...

Medium Term Hydroelectric Production Planning - A Multistage Stochastic Optimization Model Anahí,

B.1\* and Kovacevic, R.M.2 ABSTRACT: Multistage stochastic programming is a key technology for making decisions over time in an uncertain environment. One of the promising areas in which this technology is

implementable, is medium term planning of electricity production and trading where