

Stochastic Integer Programming Bibliography

Maarten H. van der Vlerk
Department of Operations
University of Groningen
PO Box 800, NL-9700 AV Groningen, The Netherlands
E-mail: m.h.van.der.vlerk@rug.nl

October 8, 2007

Please send additions (preferably in BibTeX format) or comments to the e-mail address mentioned above.

This bibliography can be cited as

Maarten H. van der Vlerk. *Stochastic Integer Programming Bibliography*. World Wide Web, <http://mally.eco.rug.nl/biblio/stoprog.html>, 1996-2007.

The BibTeX entry I use is

```
@MISC{SIPB9607,  
  author = {Maarten H. {van der Vlerk}},  
  title = {Stochastic Integer Programming Bibliography},  
  year = {1996-2007},  
  howpublished = {World Wide Web,  
                 \url{http://mally.eco.rug.nl/biblio/sip.html}}  
}
```

where the macro `\url` is defined in the L^AT_EX style file `url.sty`.

References

- [1] Moncef Abbas and Fatima Bellahcene. Cutting plane method for multiple objective stochastic integer linear programming. *European J. Oper. Res.*, 168(3):967–984, 2006.
- [2] N. E. Abboud, M. Y. Jaber, and N. A. Noueihed. Economic lot sizing with the consideration of random machine unavailability time. *Comput. Oper. Res.*, 27(4):335–351, 2000.
- [3] M. Ju. Afanas'ev. An example of the cycling of a stochastic integer algorithm in a bilevel multi-commodity problem. In *Methods of function analysis in mathematical economics (Russian)*, pages 111–114. Izdat. “Nauka”, Moscow, 1978.
- [4] S.C. Agrawal. On mixed integer quadratic programs. *Naval Res. Logist. Quart.*, 21:289–297, 1974.
- [5] Shabbir Ahmed, Alan J. King, and Gyana Parija. A multi-stage stochastic integer programming approach for capacity expansion under uncertainty. Stochastic Programming E-Print Series, <http://dochoost.rz.hu-berlin.de/speps/>, 2001.
- [6] Shabbir Ahmed, Alan J. King, and Gyana Parija. A multi-stage stochastic integer programming approach for capacity expansion under uncertainty. Optimization Online, <http://www.optimization-online.org>, 2001.

- [7] Shabbir Ahmed and Alexander Shapiro. The sample average approximation method for stochastic programs with integer recourse. *Optimization Online*, <http://www.optimization-online.org>, 2002.
- [8] Shabbir Ahmed, Mohit Tawarmalani, and Nikolaos V. Sahinidis. A finite branch-and-bound algorithm for two-stage stochastic integer programs. *Math. Program.*, 100(2, Ser. A):355–377, 2004.
- [9] Shabbir Ahmed, Mohit Tawarmalani, and Nikolaos V. Sahinidis. A finite branch and bound algorithm for two-stage stochastic integer programs. *Stochastic Programming E-Print Series*, <http://dochoost.rz.hu-berlin.de/speps/>, 2000.
- [10] Maria Albareda-Sambola and Elena Fernández. The stochastic generalised assignment problem with Bernoulli demands. *Top*, 8(2):165–190, 2000.
- [11] Maria Albareda-Sambola, Maarten H. van der Vlerk, and Elena Fernández. Exact solutions to a class of stochastic generalized assignment problems. *European J. Oper. Res.*, 173(2):465–487, 2006.
- [12] Susanne Albers, Rolf H. Möhring, Georg Ch. Pflug, and Rüdiger Schultz. 05031 Summary – Algorithms for Optimization with Incomplete Information. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [13] A. Alonso-Ayuso, L. F. Escudero, C. Pizarro, H. E. Romeijn, and D. Romero Morales. On solving the multi-period single-sourcing problem under uncertainty. *Comput. Manag. Sci.*, 3(1):29–53, 2006.
- [14] Mahmoud H. Alrefaei and Mohammad Almomani. Subset selection of best simulated systems. *J. Franklin Inst.*, 344(5):495–506, 2007.
- [15] Mahmoud H. Alrefaei and Sigrún Andradóttir. A simulated annealing algorithm with constant temperature for discrete stochastic optimization. *Management Science*, 45:748–764, 1999.
- [16] Mahmoud H. Alrefaei and Sigrún Andradóttir. A modification of the stochastic ruler method for discrete stochastic optimization. *European J. Oper. Res.*, 133(1):160–182, 2001.
- [17] G. Andreatta. Shortest path models in stochastic networks. In G. Andreatta, F. Mason, and P. Serafini, editors, *Stochastics in Combinatorial Optimization*, pages 178–186, Singapore, 1987. CISM, Udine, World Scientific Publishing Co. Pte. Ltd.
- [18] G. Andreatta and G. Romanin-Jacur. Aircraft flow management under congestion. *Transportation Science*, 21(4):249–253, 1987.
- [19] G. Andreatta and L. Romeo. Stochastic shortest paths with recourse. *Networks*, 18:193–204, 1988.
- [20] B. Apolloni and F. Pezzella. Confidence intervals in the solution of stochastic integer linear programming problems. *Annals of Operations Research*, 1(2):67–78, 1984.
- [21] R.D. Armstrong and J.L. Balintfy. A chance constrained multiple choice programming algorithm. *Operations Res*, 23:494–510, 1975.
- [22] A. S. Asratyan and N. N. Kuzyurin. Approximation of optima of integer programs of covering-packing type. *Diskret. Mat.*, 12(1):96–106, 2000.
- [23] I. L. Averbakh. An iterative decomposition method in one-stage problems of stochastic integer programming. *Zh. Vychisl. Mat. i Mat. Fiz.*, 30(10):1467–1476, 1990.
- [24] I.L. Averbakh. An additive method for optimization of two-stage stochastic systems with discrete variables. *Sov. J. Comput. Syst. Sci.* 28, No.4, 161-165 translation from *Izv. Akad. Nauk SSSR, Tekh. Kibern.* 1990, No.1, 162-166 (1990)., 1990.

- [25] I.L. Averbakh. An iterative decomposition method in single-stage stochastic integer-programming problems. *USSR Computational Mathematics and Mathematical Physics*, 30(5):133–139, 1990.
- [26] I.L. Averbakh. An iterative method of solving two-stage discrete stochastic programming problems with additively separable variables. *USSR Computational Mathematics and Mathematical Physics*, 31(6):21–27, 1991.
- [27] I.L. Averbakh. An algorithm of solving the m -dimensional knapsack problem with random coefficients. *Discrete Math. Appl.*, 2(2):133–140, 1992.
- [28] F. Azadivar and Y.H. Lee. Optimization of discrete variable stochastic systems by computer simulation. *Math. and Comp. in Simulation*, 30(4):331–345, 1988.
- [29] Yossi Azar and Yossi Richter. An improved algorithm for CIOQ switches. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [30] Michael P. Bailey. Solving a class of stochastic minimization problems. *Oper. Res.* 42, No.3, 428–438, 1994.
- [31] Michael O. Ball, Robert Hoffman, Amedeo R. Odoni, and Ryan Rifkin. A stochastic integer program with dual network structure and its application to the ground-holding problem. *Oper. Res.*, 51(1):167–171, 2003.
- [32] John Basel, III and Thomas R. Willemain. Random tours in the traveling salesman problem: analysis and application. *Comput. Optim. Appl.*, 20(2):211–217, 2001.
- [33] Fabian Bastin. An adaptive trust-region approach for nonlinear stochastic optimisation with an application in discrete choice theory. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [34] Luca Becchetti, Stefano Leonardi, Alberto Marchetti-Spaccamela, Guidouca Schaefer, and Tjark Vredeveld. Average Case and Smoothed Competitive Analysis of the Multi-Level Feedback Algorithm. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [35] Zuzana Beerliova, Felix Eberhard, Thomas Erlebach, Alexander Hall, Michael Hoffmann, Matus Mihalak, and L. Shankar Ram. Network Discovery and Verification. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [36] P. Beraldi and A. Ruszczyński. A branch and bound method for stochastic integer problems under probabilistic constraints. *Optimization Methods and Software*, 17(3):359–382, 2002.
- [37] Patrizia Beraldi and Andrzej Ruszczyński. Beam search heuristic to solve stochastic integer problems under probabilistic constraints. *European J. Oper. Res.*, 167(1):35–47, 2005.
- [38] Oded Berman, Zvi Ganz, and Janet M. Wagner. A stochastic optimization model for planning capacity expansion in a service industry under uncertain demand. *Nav. Res. Logist.* 41, No.4, 545–564, 1994.
- [39] Dimitris Bertsimas, Chungpiaw Teo, and Rakesh Vohra. Nonlinear formulations and improved randomized approximation algorithms for multicut problems. In *Integer programming and combinatorial optimization (Copenhagen, 1995)*, pages 29–39. Springer, Berlin, 1995.
- [40] D. Bienstock and J. F. Shapiro. Optimizing resource acquisition decisions by stochastic programming. *Management Science*, 34(2):215–229, 1988.

- [41] D. Bienstock and J.F. Shapiro. Optimizing resource acquisition decisions by stochastic programming. *Management Science*, 34(2):215–229, 1988.
- [42] J. R. Birge, S. Takriti, and E. Long. Intelligent unified control of unit commitment and generation allocation. Technical Report 94–26 (revised 1995), Department of Industrial and Operations Engineering, The University of Michigan, Ann Arbor, 1994.
- [43] John R. Birge and M.A.H. Dempster. Optimal match-up strategies in stochastic scheduling. *Discrete Appl. Math.* 57, No.2-3, 105-120, 1995.
- [44] J.R. Birge and M.A.H. Dempster. Stochastic programming approaches to stochastic scheduling. *Journal of Global Optimization* 9:417-451, 1996.
- [45] G.R. Bitran, E.A. Haas, and H. Matsuo. Production planning of style goods with high setup costs and forecast revisions. *Oper. Res.*, 34:226–236, 1986.
- [46] G.R. Bitran and D. Tirupati. Hierarchical production planning. In S.C. Graves, A.H.G. Rinnooy Kan, and P.H. Zipkin, editors, *Handbooks on Operations Research and Management Science*, volume 4, pages 523–568. North-Holland, Amsterdam, 1993.
- [47] Roger A. Blau. Erratum: N job, one machine sequencing problems under uncertainty. *Management Sci., Theory* 20, 896-899, 1974.
- [48] P. Bonami and M.A. Lejeune. An exact solution approach for portfolio optimization problems under stochastic and integer constraints. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.
- [49] V.A. Bondarenko and A.A. Korotkin. Analysis of discrete optimization algorithms using incomplete information. *Zh. Vychisl. Mat. i Mat. Fiz.*, 21(3):783–786, 814, 1981.
- [50] Rainer E. Burkard and Helidon Dollani. Robust location problems with pos/neg weights on a tree. *Networks*, 38(2):102–113, 2001.
- [51] C.C. Carøe and J. Tind. A cutting-plane approach to mixed 0 – 1 stochastic integer programs. *European Journal of Operational Research*, 101(2):306–316, 1997.
- [52] Claus C. Carøe. *Decomposition in stochastic integer programming*. Ph.d. thesis, University of Copenhagen, Denmark, 1998.
- [53] Claus C. Carøe and Rüdiger Schultz. Dual decomposition in stochastic integer programming. *Oper. Res. Lett.*, 24(1-2):37–45, 1999.
- [54] Claus C. Carøe and Jørgen Tind. L-shaped decomposition of two-stage stochastic programs with integer recourse. *Math. Programming*, 83(3, Ser. A):451–464, 1998.
- [55] R.L. Carraway, T.L. Morin, and H. Moskowitz. Generalized dynamic programming for stochastic combinatorial optimization. *Operations Research*, 37(5):819–829, 1989.
- [56] R.L. Carraway, R.L. Schmidt, and L.R. Weatherford. An algorithm for maximizing target achievement in the stochastic knapsack problem with normal returns. *Naval Research Logistics*, 40(2):161–173, 1993.
- [57] Chia-Shin Chung and James Flynn. Optimal replacement policies for k-out-of-n systems. *IEEE Trans. Reliab. R-38*, No.4, 462-467, 1989.
- [58] K. Cormican, D.P. Morton, and R.K. Wood. Stochastic network interdiction. *Operations Research*, 46:184–197, 1998.

- [59] M. L. A. G. Cremers, W. K. Klein Haneveld, and M. H. van der Vlerk. A two-stage model for a day-ahead paratransit planning problem. In *CTW2006—Cologne-Twente Workshop on Graphs and Combinatorial Optimization*, volume 25 of *Electron. Notes Discrete Math.*, page 35 (electronic). Elsevier, Amsterdam, 2006.
- [60] M.S. Daskin. A maximum expected covering location model: formulation, properties and heuristic solution. *Transportation Science*, 17(1):48–70, 1983.
- [61] Brian C. Dean, Michel X. Goemans, and Jan Vondrák. Adaptivity and approximation for stochastic packing problems. In *Proceedings of the Sixteenth Annual ACM-SIAM Symposium on Discrete Algorithms*, pages 395–404 (electronic), New York, 2005. ACM.
- [62] M.A.H. Dempster. A stochastic approach to hierarchical planning and scheduling. In M.A.H. Dempster, J.K. Lenstra, and A.H.G. Rinnooy Kan, editors, *Deterministic and Stochastic Scheduling*, pages 271–296. Reidel, Dordrecht, 1982.
- [63] M.A.H. Dempster, M.L. Fisher, L. Jansen, B.J. Lageweg, J.K. Lenstra, and A.H.G. Rinnooy Kan. Analytical evaluation of hierarchical planning systems. *Operations Research*, 29:707–716, 1981.
- [64] M.A.H. Dempster, M.L. Fisher, L. Jansen, B.J. Lageweg, J.K. Lenstra, and A.H.G. Rinnooy Kan. Analysis of heuristics for stochastic programming: results for hierarchical scheduling problems. *Mathematics of Operations Research*, 8:525–537, 1983.
- [65] D. Dentcheva, A. Prekopa, and A. Ruszczyński. Bounds for integer stochastic programs with probabilistic constraints. *Discrete Applied Mathematics*, to appear.
- [66] D. Dentcheva and W. Römisch. Optimal power generation under uncertainty via stochastic programming. In K. Marti and P. Kall, editors, *Stochastic Programming Methods and Technical Applications*, pages 22–56, Berlin, 1998. Springer-Verlag. Lecture Notes in Economics and Mathematical Systems Vol. 458.
- [67] Darinka Dentcheva, András Prékopa, and Andrzej Ruszczyński. Concavity and efficient points of discrete distributions in probabilistic programming. *Math. Program.*, 89(1, Ser. A):55–77, 2000.
- [68] Darinka Dentcheva, András Prékopa, and Andrzej Ruszczyński. Bounds for probabilistic integer programming problems. *Discrete Appl. Math.*, 124(1-3):55–65, 2002. Workshop on Discrete Optimization (Piscataway, NJ, 1999).
- [69] C.L. Dert. *Asset Liability Management for Pension Funds, A Multistage Chance Constrained Programming Approach*. PhD thesis, Erasmus University, Rotterdam, The Netherlands, 1995.
- [70] S.J. Drijver, W.K. Klein Haneveld, and M.H. van der Vlerk. Asset liability management modeling using multistage mixed-integer stochastic programming. Research Report 00E52, SOM, University of Groningen, 2000.
- [71] S.J. Drijver, W.K. Klein Haneveld, and M.H. van der Vlerk. ALM model for pension funds: numerical results for a prototype model. Research Report 02A44, SOM, University of Groningen, <http://som.rug.nl>, 2002.
- [72] S.J. Drijver, W.K. Klein Haneveld, and M.H. van der Vlerk. Asset Liability Management modeling using multi-stage mixed-integer Stochastic Programming. In B. Scherer, editor, *Asset and Liability Management Tools: A Handbook for Best Practice*, pages 309–324. Risk Books, London, 2003.
- [73] Jitka Dupacová. Uncertainties in stochastic programming models: The minimax approach. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [74] Shane Dye. Subtree decomposition for multistage stochastic programs. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.

- [75] Shane Dye, Leen Stougie, and Asgeir Tomasgard. The stochastic single node service provision problem. Stochastic Programming E-Print Series, <http://dochoost.rz.hu-berlin.de/speps/>, 2002.
- [76] M. Dyer and L. Stougie. Stochastic programming problems: Complexity and approximability. in preparation.
- [77] Pavlos S. Efrimidis and Paul G. Spirakis. Combinatorial randomized rounding: boosting randomized rounding with combinatorial arguments. In *Stochastic optimization: algorithms and applications (Gainesville, FL, 2000)*, pages 31–53. Kluwer Acad. Publ., Dordrecht, 2001.
- [78] Jan Ehrhoff, Sven Grothklops, and Ulf Lorenz. Disruption Management and Planning with Uncertainties in Aircraft Planning. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [79] Andreas Eichhorn and Werner Römisich. Stochastic integer programming. Stochastic Programming E-Print Series, <http://www.speps.org>, 2005.
- [80] Andreas Eichhorn and Werner Römisich. Stochastic integer programming: limit theorems and confidence intervals. *Math. Oper. Res.*, 32(1):118–135, 2007.
- [81] Andreas Eichhorn, Werner Römisich, and Isabel Wegner. Polyhedral Risk Measures and Lagrangian Relaxation in Electricity Portfolio Optimization. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [82] Sebastian Engell, Andreas Märkert, Guido Sand, Rüdiger Schultz, and Christian Schulz. Online scheduling of multiproduct batch plants under uncertainty. In *Online optimization of large scale systems*, pages 649–676. Springer, Berlin, 2001.
- [83] Leah Epstein and Asaf Levin. Tracking mobile users. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [84] Leah Epstein and Rob van Stee. Online scheduling of splittable tasks. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [85] Y.M. Ermoliev, V.I. Norkin, and R.J-B. Wets. The minimization of semicontinuous functions: mollifier subgradients. *SIAM Journal on Control and Optimization*, 33(1):149–167, 1995.
- [86] L. F. Escudero, C. Garcia, J. L. de la Fuente, and F. J. Prieto. Hydropower generation management under uncertainty via scenario analysis and parallel computation. *IEEE Transactions on Power Systems*, 11(2):683–689, 1996.
- [87] L. F. Escudero, A. Garín, M. Merino, and G. Pérez. A two-stage stochastic integer programming approach as a mixture of branch-and-fix coordination and Benders decomposition schemes. *Ann. Oper. Res.*, 152:395–420, 2007.
- [88] L. F. Escudero, I. Paradinas, and F. J. Prieto. Generation expansion planning under uncertainty in demand, economic environment, generation availability and book life. In *Proceedings of the IEEE Stockholm Power Tech*, pages 226–233, Stockholm, Sweden, 1995.
- [89] L. F. Escudero, J. Salmeron, I. Paradinas, and M. Sanchez. SEGEM: A simulation approach for electric generation management. *IEEE Transactions on Power Systems*, 13(3):738–748, 1998.
- [90] A. Ettinger and P.L. Hammer. Pseudo-boolean programming with random coefficients. *Cahiers Centre Etud. Rech. oper.*, 14:67–82, 1972.

- [91] Ulrich Faigle and Alexander Schoenhuth. Note on Negative Probabilities and Observable Processes. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [92] L.I. Fejgin. Ein Zuordnungsproblem bei unvollständiger Information ueber die Gestehungskosten von Operationen. *Izv. Akad. Nauk SSSR, Tekh. Kibern*, 6:33–40, 1970.
- [93] Sándor Fekete, Rolf Klein, and Andreas Nüchter. Searching with an Autonomous Robot. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [94] Michael C. Ferris and Andrzej Ruszczyński. Robust path choice in networks with failures. *Networks*, 35(3):181–194, 2000.
- [95] Lisa Fleischer, Jochen Könemann, Stefano Leonardi, and Guido Schäfer. Simple cost sharing schemes for multicommodity rent-or-buy and stochastic Steiner tree. In *STOC'06: Proceedings of the 38th Annual ACM Symposium on Theory of Computing*, pages 663–670, New York, 2006. ACM.
- [96] O. B. Fosso, A. Gjelsvik, A. Haugstad, B. Mo, and I. Wangensteen. Generation scheduling in a deregulated system. The Norwegian case. *IEEE Transactions on Power Systems*, 14(1):75–80, 1999.
- [97] P. M. Franca and H. P. L. Luna. Solving stochastic transportation-location problems by generalized Benders decomposition. *Transportation Science*, 16(2):113–126, 1982.
- [98] J.B.G. Frenk, A.H.G. Rinnooy Kan, and L. Stougie. A hierarchical scheduling problem with a well-solvable second stage. *Annals of Operations Research*, 1:43–58, 1984.
- [99] Hiroshi Fujiwara and Kazuo Iwama. Average-Case Competitive Analyses for Ski-Rental Problems. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [100] Takeshi Fukao and Tetsuya Harada. Decomposition of objective function in stochastic combinatorial optimization. In *System modelling and optimization (Leipzig, 1989)*, pages 599–610. Springer, Berlin, 1990.
- [101] A. Futschik and G. Pflug. Confidence sets for discrete stochastic optimization. *Ann. Oper. Res.*, 56:95–108, 1995. Stochastic programming (Udine, 1992).
- [102] D. T. Gardner and J. S. Rogers. Planning electric power systems under demand uncertainty with different technology lead times. *Management Science*, 45:1289–1306, 1999.
- [103] È. Kh. Gimadi. Justification of a priori estimates for the quality of the approximate solution of a standardization problem. *Upravlyaemye Sistemy*, 27:12–27, 88–89, 1987.
- [104] K. Gokbayrak and C. G. Cassandras. Online surrogate problem methodology for stochastic discrete resource allocation problems. *J. Optim. Theory Appl.*, 108(2):349–376, 2001.
- [105] R. Gollmer, M. P. Nowak, W. Römisich, and R. Schultz. Unit commitment in power generation—a basic model and some extensions. *Annals of Operations Research*, 96:167–189, 2000.
- [106] Ralf Gollmer, Uwe Gotzes, and Rüdiger Schultz. Second-order stochastic dominance constraints induced by mixed-integer linear recourse. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.

- [107] Ralf Gollmer, Frederike Neise, and Rüdiger Schultz. Stochastic programs with first-order dominance constraints induced by mixed-integer linear recourse. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.
- [108] Wei-Bo Gong, Yu-Chi Ho, and Wengang Zhai. Stochastic comparison algorithm for discrete optimization with estimation. *SIAM J. Optim.*, 10(2):384–404 (electronic), 2000.
- [109] Uwe Gotzes. Optimal investments in distributed generation units under uncertainty. In *CTW2006—Cologne-Twente Workshop on Graphs and Combinatorial Optimization*, volume 25 of *Electron. Notes Discrete Math.*, page 65 (electronic). Elsevier, Amsterdam, 2006.
- [110] N. Gröwe-Kuska, K.C. Kiwiel, M.P. Nowak, W. Römisch, and I. Wegner. Power management under uncertainty by lagrangian relaxation. In *Proceedings of the 6th International Conference Probabilistic Methods Applied to Power Systems (PMAPS 2000)*, volume 2, INESC Porto, 2000.
- [111] Yongpei Guan, Shabbir Ahmed, and George L. Nemhauser. Cutting planes for multi-stage stochastic integer programs. Stochastic Programming E-Print Series, <http://www.speps.org>, 2006.
- [112] Yongpei Guan, Shabbir Ahmed, George L. Nemhauser, and Andrew J. Miller. A branch-and-cut algorithm for the stochastic uncapacitated lot-sizing problem. *Math. Program.*, 105(1, Ser. A):55–84, 2006.
- [113] Yongpei Guan and Andrew Miller. Polynomial time algorithms for stochastic uncapacitated lot-sizing problems. Optimization Online, <http://www.optimization-online.org>, 2006.
- [114] Anupam Gupta, Martin Pál, Ramamoorthi Ravi, and Amitabh Sinha. What about Wednesday? Approximation algorithms for multistage stochastic optimization. In *Approximation, randomization and combinatorial optimization*, volume 3624 of *Lecture Notes in Comput. Sci.*, pages 86–98. Springer, Berlin, 2005.
- [115] Anupam Gupta, R. Ravi, and Amitabh Sinha. LP rounding approximation algorithms for stochastic network design. *Math. Oper. Res.*, 32(2):345–364, 2007.
- [116] Knut Haase. *Lotsizing and scheduling for production planning*. Lecture Notes in Economics and Mathematical Systems 408. Springer-Verlag, 1994.
- [117] K. Haugen, A. Løkketangen, and Woodruff D.L. Progressive hedging as a meta-heuristic applied to stochastic lot-sizing. *European Journal of Operations Research*, 132:103–109, 2001.
- [118] Thomas Heinze. An algorithm for multistage stochastic integer programs. In *CTW2006—Cologne-Twente Workshop on Graphs and Combinatorial Optimization*, volume 25 of *Electron. Notes Discrete Math.*, page 69 (electronic). Elsevier, Amsterdam, 2006.
- [119] Thomas Heinze and Rüdiger Schultz. A branch-and-bound method for multistage stochastic integer programs with risk objectives. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.
- [120] Raymond Hemmecke and Rüdiger Schultz. Decomposition methods for two-stage stochastic integer programs. In *Online optimization of large scale systems*, pages 601–622. Springer, Berlin, 2001.
- [121] Raymond Hemmecke and Rüdiger Schultz. Decomposition of test sets in stochastic integer programming. Stochastic Programming E-Print Series, <http://dochoost.rz.hu-berlin.de/speps/>, 2001.
- [122] René Henrion and Tamas Szantai. Properties and Calculation of Singular Normal Distributions. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.

- [123] Ronald Hochreiter. Scenario Optimization for Multi-Stage Stochastic Programming Problems. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [124] Tito Homem-de Mello. Monte Carlo methods for discrete stochastic optimization. In *Stochastic optimization: algorithms and applications (Gainesville, FL, 2000)*, pages 97–119. Kluwer Acad. Publ., Dordrecht, 2001.
- [125] Han Hoogeveen and Marjan Van den Akker. Getting rid of stochasticity: applicable sometimes. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [126] H. Ishii and T. Matsutomi. Confidence regional method of stochastic spanning tree problem. *Math. Comput. Modelling*, 22(10-12):77–82, 1995. Stochastic models in engineering, technology and management (Gold Coast, 1994).
- [127] H. Ishii and T. Nishida. Stochastic bottleneck spanning tree problem. *Networks*, 13:443–449, 1983.
- [128] Hiroaki Ishii and Shōgo Shiode. Chance constrained bottleneck spanning tree problem. *Ann. Oper. Res.*, 56:177–187, 1995. Stochastic programming (Udine, 1992).
- [129] Hiroaki Ishii, Shōgo Shiode, Toshio Nishida, and Yoshikazu Namasuya. Stochastic spanning tree problem. *Discrete Appl. Math.*, 3(4):263–273, 1981.
- [130] Patrick Jaillet. Stochastic routing problems. In G. Andreatta, F. Mason, and P. Serafini, editors, *Stochastics in Combinatorial Optimization*, pages 178–186, Singapore, 1987. CISM, Udine, World Scientific Publishing Co. Pte. Ltd.
- [131] Patrick Jaillet. Analysis of probabilistic combinatorial optimization problems in Euclidean spaces. *Math. Oper. Res.*, 18(1):51–70, 1993.
- [132] Udom Janjarassuk and Jeff Linderoth. Reformulation and sampling to solve a stochastic network interdiction problem. Optimization Online, <http://www.optimization-online.org>, 2006.
- [133] Leszek Jerzy Jasiński and Andrzej Tabeau. Stochastic programming problems with a known probability of fulfilling a set of constraints. *Przegląd Statyst.*, 28(1-2):107–116 (1982), 1981.
- [134] Jully Jeunet and Nicolas Jonard. Single-point stochastic search algorithms for the multi-level lot-sizing problem. *Comput. Oper. Res.*, 32(4):985–1006, 2005.
- [135] S. Jorjani, C.H. Scott, and D.L. Woodruff. Selection of an optimal subset of sizes. *International Journal of Production Research*, 37:3697–3710, 1999.
- [136] R.R. Joshi and D.K. Satyanarayana. A nested layered network model for parallel solutions of discrete SPPs. *Comput. Math. Appl.*, 33(5):111–123, 1997.
- [137] J.V. Jucker and R.C. Carlson. The simple plant-location problem under uncertainty. *Operations Res.*, 24:1045–1055, 1977.
- [138] Henry Kautz, Bart Selman, and Yueyen Jiang. A general stochastic approach to solving problems with hard and soft constraints. In *Satisfiability problem: theory and applications (Piscataway, NJ, 1996)*, pages 573–586. Amer. Math. Soc., Providence, RI, 1997.
- [139] A.S. Kenyon and D.P. Morton. A survey on stochastic location and routing problems. *Central European Journal of Operational Research*, 9:277–328, 2002.
- [140] A.S. Kenyon and D.P. Morton. Stochastic vehicle routing with random travel times. *Transportation Science*, 37:69–82, 2003.

- [141] Masaaki Kijima and Akihisa Tamura. On the greedy algorithm for stochastic optimization problems. In *Stochastic modelling in innovative manufacturing (Cambridge, 1995)*, pages 19–29. Springer, Berlin, 1997.
- [142] Willem K. Klein Haneveld, Leen Stougie, and Maarten H. van der Vlerk. On the convex hull of the simple integer recourse objective function. *Ann. Oper. Res.*, 56:209–224, 1995. Stochastic programming (Udine, 1992).
- [143] Willem K. Klein Haneveld, Leen Stougie, and Maarten H. van der Vlerk. An algorithm for the construction of convex hulls in simple integer recourse programming. *Ann. Oper. Res.*, 64:67–81, 1996. Stochastic programming, algorithms and models (Lillehammer, 1994).
- [144] Willem K. Klein Haneveld, Leen Stougie, and Maarten H. van der Vlerk. Simple integer recourse models. Stochastic Programming E-Print Series, <http://www.speps.org>, 2005.
- [145] Willem K. Klein Haneveld, Leen Stougie, and Maarten H. van der Vlerk. Simple integer recourse models: convexity and convex approximations. *Math. Program.*, 108(2-3, Ser. B):435–473, 2006.
- [146] Willem K. Klein Haneveld and Maarten H. van der Vlerk. On the expected value function of a simple integer recourse problem with random technology matrix. *J. Comput. Appl. Math.*, 56(1-2):45–53, 1994. Stochastic programming: stability, numerical methods and applications (Gosen, 1992).
- [147] Willem K. Klein Haneveld and Maarten H. van der Vlerk. Stochastic integer programming: general models and algorithms. *Ann. Oper. Res.*, 85:39–57, 1999. Stochastic programming. State of the art, 1998 (Vancouver, BC).
- [148] Willem K. Klein Haneveld and Maarten H. van der Vlerk. Optimizing electricity distribution using two-stage integer recourse models. In *Stochastic optimization: algorithms and applications (Gainesville, FL, 2000)*, volume 54 of *Appl. Optim.*, pages 137–154. Kluwer Acad. Publ., Dordrecht, 2001.
- [149] W.K. Klein Haneveld, L. Stougie, and M.H. van der Vlerk. On the convex hull of the composition of a separable and a linear function. Discussion Paper 9570, CORE, Louvain-la-Neuve, Belgium, 1995.
- [150] W.K. Klein Haneveld, L. Stougie, and M.H. van der Vlerk. Stochastic integer programming with simple recourse. Research Memorandum 455, Institute of Economic Research, University of Groningen, 1991.
- [151] W.K. Klein Haneveld, L. Stougie, and M.H. van der Vlerk. Convex approximations for simple integer recourse models by perturbing the underlying distribution. Research Report 97A19, SOM, University of Groningen, 1997.
- [152] W.K. Klein Haneveld, L. Stougie, and M.H. van der Vlerk. Convex simple integer recourse models. Research Report 97A10, SOM, University of Groningen, 1997.
- [153] W.K. Klein Haneveld and M.H. van der Vlerk. Optimizing electricity distribution using two-stage integer recourse models. In S. Uryasev and P.M. Pardalos, editors, *Stochastic Optimization: Algorithms and Applications*, pages 137–154. Kluwer Academic Publishers, 2001.
- [154] Anton J. Kleywegt and Jason D. Papastavrou. The dynamic and stochastic knapsack problem. *Oper. Res.*, 46(1):17–35, 1998.
- [155] Anton J. Kleywegt and Jason D. Papastavrou. The dynamic and stochastic knapsack problem with random sized items. *Oper. Res.*, 49(1):26–41, 2001.
- [156] Waldemar Kolodziejczyk. On equivalence of two optimization methods for fuzzy discrete programming problems. *Eur. J. Oper. Res.* 36, No.1, 85-91, 1988.

- [157] Nan Kong, Andrew Schaefer, and Shabbir Ahmed. Totally unimodular stochastic programs. Optimization Online, <http://www.optimization-online.org>, 2006.
- [158] Nan Kong and Andrew J. Schaefer. A factor $1/2$ approximation algorithm for a class of two-stage stochastic mixed-integer programs. Stochastic Programming E-Print Series, <http://www.speps.org>, 2004.
- [159] Nan Kong and Andrew J. Schaefer. A factor $\frac{1}{2}$ approximation algorithm for two-stage stochastic matching problems. *European J. Oper. Res.*, 172(3):740–746, 2006.
- [160] Nan Kong, Andrew J. Schaefer, and Brady Hunsaker. Two-stage integer programs with stochastic right-hand sides. Stochastic Programming E-Print Series, <http://www.speps.org>, 2004.
- [161] Ger Koole. Stochastic scheduling with event-based dynamic programming. *Math. Methods Oper. Res.*, 51(2):249–261, 2000.
- [162] M. M. Kovalev and V. A. Pir'yanovich. Locally stochastic algorithms of discrete optimization (experiments and computational experience). *Kibernetika (Kiev)*, 1:108–112, 135, 139, 1982.
- [163] Piotr Krysta and Roberto Solis-Oba. Approximation algorithms for bounded facility location problems. *J. Comb. Optim.*, 5(2):233–247, 2001.
- [164] B. J. Lageweg, J. K. Lenstra, A. R. Kan, and L. Stougie. Stochastic integer programming by dynamic programming. In *Numerical techniques for stochastic optimization*, pages 403–412. Springer, Berlin, 1988.
- [165] B.J. Lageweg, J.K. Lenstra, A.H.G. Rinnooy Kan, and L. Stougie. Stochastic integer programming by dynamic programming. In Yu. Ermoliev and R.J-B Wets, editors, *Numerical Techniques for Stochastic Optimization*, chapter 21. Springer-Verlag, Berlin etc., 1988.
- [166] G. Laporte and F.V. Louveaux. The integer L-shaped method for stochastic integer programs with complete recourse. *Operations Research Letters*, 13:133–142, 1993.
- [167] G. Laporte, F.V. Louveaux, and H. Mercure. Models and exact solutions for a class of stochastic location-routing problems. *Eur. J. Oper. Res.*, 39(1):71–78, 1989.
- [168] G. Laporte, F.V. Louveaux, and H. Mercure. The vehicle routing problem with stochastic travel times. *Transportation Science*, 26:161–170, 1992.
- [169] G. Laporte, F.V. Louveaux, and H. Mercure. A priori optimization of the probabilistic traveling salesman problem. *Oper. Res.*, 42(3):543–549, 1994.
- [170] G. Laporte, F.V. Louveaux, and L. van Hamme. Exact solution of a stochastic location problem by an integer L-shaped algorithm. *Transportation Science*, 28(2):95–103, 1994.
- [171] J.B. Lasserre, C. Bes, and F. Roubellat. The stochastic discrete dynamic lot size problem: an open-loop solution. *Operations Research*, 33(3):684–689, 1985.
- [172] Purushottam W. Laud, L. Mark Berliner, and Prem K. Goel. A stochastic probing algorithm for global optimization. *J. Global Optim.*, 2(2):209–224, 1992.
- [173] Andrew J. Lazarus. Certain expected values in the random assignment problem. *Oper. Res. Lett.*, 14(4):207–214, 1993.
- [174] J.K. Lenstra. Corrigendum: “Stochastic integer programming by dynamic programming” [Statist. Neerlandica **39** (1985), no. 2, 97–113] B. J. Lageweg, Lenstra, A. H. G. Rinnooy Kan and L. Stougie. *Statist. Neerlandica*, 40(2):129, 1986.
- [175] J.K. Lenstra, A.H.G. Rinnooy Kan, and L. Stougie. A framework for the probabilistic analysis of hierarchical planning systems. *Annals of Operations Research*, 1:23–42, 1984.

- [176] C.M.A. Leopoldino, M.V.F. Pereira, L.M.V. Pinto, and C.C. Ribeiro. A constraint generation scheme to probabilistic linear problems with an application to power system expansion planning. *Ann. Oper. Res.*, 50:367–385, 1994.
- [177] Wu-Ji Li and J. MacGregor Smith. Stochastic quadratic assignment problems. In *Quadratic assignment and related problems (New Brunswick, NJ, 1993)*, volume 16 of *DIMACS Ser. Discrete Math. Theoret. Comput. Sci.*, pages 221–236. Amer. Math. Soc., Providence, RI, 1994.
- [178] Y. P. Li, G. H. Huang, S. L. Nie, X. H. Nie, and I. Maqsood. An interval-parameter two-stage stochastic integer programming model for environmental systems planning under uncertainty. *Eng. Optim.*, 38(4):461–483, 2006.
- [179] M. Libura. Integer programming problems with inexact objective function. *Control Cybern.*, 9:189–202, 1980.
- [180] V.E. Lihtenstein. *Diskretheit und Zufaelligkeit in oekonomisch-mathematischen Problemen. (Diskretnost' i sluchainost' v ekonomiko-matematicheskikh zadachah.)*. Moskau: Verlag 'Nauka', 1973.
- [181] Xiaocang Lin and Loo Hay Lee. A new approach to discrete stochastic optimization problems. *European J. Oper. Res.*, 172(3):761–782, 2006.
- [182] Feng Liu, Gui Zhong Liu, and Zhuo Sheng Zhang. Global convergence and convergence rate for genetic algorithms. *J. Syst. Eng.*, 13(4):79–85, 1998.
- [183] A. G. Lockett, A. P. Muhlemann, and L. A. Wolsey. A stochastic programming model for project selection. In *Stochastic programming (Proc. Internat. Conf., Univ. Oxford, Oxford, 1974)*, pages 427–448. Academic Press, London, 1980.
- [184] A. Løkketangen and D.L. Woodruff. Progressive hedging and tabu search applied to mixed integer (0,1) multi-stage stochastic programming. *Journal of Heuristics*, 2:111–128, 1996.
- [185] François V. Louveaux and D. Peeters. A dual-based procedure for stochastic facility location. *Oper. Res.*, 40(3):564–573, 1992.
- [186] François V. Louveaux and Maarten H. van der Vlerk. Stochastic programming with simple integer recourse. *Math. Programming*, 61(3, Ser. A):301–325, 1993.
- [187] F.V. Louveaux. Discrete stochastic location models. *Annals of Operations Research*, 6(4):23–34, 1986.
- [188] F.V. Louveaux. Stochastic programs with simple integer recourse. Manuscript, Facultés Universitaires Notre-Dame de la Paix, Namur, 1991.
- [189] James Luedtke, Shabbir Ahmed, and George Nemhauser. An integer programming approach for linear programs with probabilistic constraints. Optimization Online, <http://www.optimization-online.org>, 2007.
- [190] Guglielmo Lulli and Suvrajeet Sen. A branch-and-price algorithm for multi-stage stochastic integer programming with application to stochastic batch-sizing problems. Stochastic Programming E-Print Series, <http://www.speps.info>, 2002.
- [191] Guglielmo Lulli and Suvrajeet Sen. A heuristic procedure for stochastic integer programs with complete recourse. *European J. Oper. Res.*, 171(3):879–890, 2006.
- [192] John W. Mamer and Kenneth E. Schilling. On the growth of random knapsacks. *Discrete Appl. Math.* 28, No.3, 223-230, 1990.
- [193] A. Marchetti Spaccamela, A.H.G. Rinnooy Kan, and L. Stougie. Hierarchical vehicle routing. *Networks*, 14:571–586, 1984.

- [194] A. Marchetti-Spaccamela and C. Vercellis. Stochastic on-line knapsack problems. *Math. Programming*, 68(1, Ser. A):73–104, 1995.
- [195] Andreas Märkert and Rüdiger Schultz. On deviation measures in stochastic integer programming. *Oper. Res. Lett.*, 33(5):441–449, 2005.
- [196] A. Martel. A probabilistic assortment problem. *Can. J. Operat. Res. Inform. Processing*, 15:196–203, 1977.
- [197] Olivier Martin, Steve W. Otto, and Edward W. Felten. Large-step Markov chains for the TSP incorporating local search heuristics. *Oper. Res. Lett.*, 11(4):219–224, 1992.
- [198] F. Martinelli. Stochastic comparison algorithm for discrete optimization with estimation of time-varying objective functions. *J. Optim. Theory Appl.*, 103(1):137–159, 1999.
- [199] Nicole Megow, Marc Uetz, and Tjark Vredeveld. Models and Algorithms for Stochastic Online Scheduling. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [200] Jonas Mockus. *A set of examples of global and discrete optimization*. Kluwer Academic Publishers, Dordrecht, 2000. Applications of Bayesian heuristic approach.
- [201] Jonas Mockus, William Eddy, Audris Mockus, Linas Mockus, and Gintaras Reklaitis. *Bayesian heuristic approach to discrete and global optimization*. Kluwer Academic Publishers, Dordrecht, 1997. With 2 IBM-PC floppy-disks (3.5 inch; HD), Algorithms, visualization, software, and applications.
- [202] Jonas Mockus, Audris Mockus, and Linas Mockus. Bayesian approach for randomization of heuristic algorithms of discrete programming. In *Randomization methods in algorithm design (Princeton, NJ, 1997)*, pages 161–177. Amer. Math. Soc., Providence, RI, 1999.
- [203] H. Morita, H. Ishii, and T. Nishida. Confidence region method for a stochastic linear knapsack programming problem. *Math. Jap.*, 33(4):559–564, 1988.
- [204] Hiroshi Morita and Hiroaki Ishii. An efficient algorithm for a stochastic linear knapsack problem with a single index model. *Math. Japon.*, 38(1):17–25, 1993.
- [205] David P. Morton and Guzin Bayraksan. Assessing Solution Quality in Stochastic Programs. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [206] David P. Morton, Feng Pan, and Kevin J. Saeger. Models for nuclear smuggling interdiction. Stochastic Programming E-Print Series, <http://www.speps.org>, 2006.
- [207] David P. Morton and R. Kevin Wood. On a stochastic knapsack problem and generalizations. In *Advances in computational and stochastic optimization, logic programming, and heuristic search*, pages 149–168. Kluwer Acad. Publ., Boston, MA, 1998.
- [208] D.P. Morton, F. Pan, and K.J. Saeger. Models for nuclear smuggling interdiction. *IIE Transactions on Operations Engineering*, 38:3–14, 2007.
- [209] D.P. Morton and E. Popova. A Bayesian stochastic programming approach to an employee scheduling problem. *IIE Transactions on Operations Engineering*, 36:155–167, 2003.
- [210] D.P. Morton and R.K. Wood. On a stochastic knapsack problem and generalizations. In D.L. Woodruff, editor, *Advances in Computational and Stochastic Optimization, Logic Programming, and Heuristic Search: Interfaces in Computer Science and Operations Research*, pages 149–168. Kluwer Academic Publishers, Boston, 1998.

- [211] Cécile Murat and Vangelis Th. Paschos. Problème du stable probabiliste. *C. R. Acad. Sci. Paris Sér. I Math.*, 321(4):495–498, 1995.
- [212] Cécile Murat and Vangelis Th. Paschos. The probabilistic minimum vertex-covering problem. *Int. Trans. Oper. Res.*, 9(1):19–32, 2002.
- [213] Tōru Nakai. An optimal assignment problem for multiple objects per period—case of a partially observable Markov chain. *Bull. Inform. Cybernet.*, 31(1):23–34, 1999.
- [214] Arkadi Nemirovski and Alexander Shapiro. On complexity of shmoys - swamy class of two-stage linear stochastic programming problems. *Optimization Online*, <http://www.optimization-online.org>, 2006.
- [215] José Niño-Mora. Marginal productivity index policies for scheduling restless bandits with switching penalties. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [216] V.I. Norikin, Yu.M. Ermoliev, and A. Ruszczyński. On optimal allocation of indivisibles under uncertainty. *Operations Research*, 46(3):381–395, 1998.
- [217] V.I. Norikin, G.Ch. Pflug, and A. Ruszczyński. A branch and bound method for stochastic global optimization. *Mathematical programming*, 83(3):425–450, 1998.
- [218] Vladimir Norikin. Global optimization of probabilities by the stochastic branch and bound method. In *Stochastic programming methods and technical applications (Neubiberg/Munich, 1996)*, pages 186–201. Springer, Berlin, 1998.
- [219] Vladimir Norikin and Boris. Onischenko. Minorant methods for stochastic global optimization. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [220] Matthias P. Nowak and Werner Römisch. Stochastic Lagrangian relaxation applied to power scheduling in a hydro-thermal system under uncertainty. *Ann. Oper. Res.*, 100:251–272 (2001), 2000. Research in stochastic programming (Vancouver, BC, 1998).
- [221] Matthias P. Nowak, Rüdiger Schultz, and Markus Westphalen. Optimization of simultaneous power production and trading by stochastic integer programming. *Stochastic Programming E-Print Series*, <http://www.speps.info>, 2002.
- [222] Matthias P. Nowak, Rüdiger Schultz, and Markus Westphalen. A stochastic integer programming model for incorporating day-ahead trading of electricity into hydro-thermal unit commitment. *Optim. Eng.*, 6(2):163–176, 2005.
- [223] M.P. Nowak, R. Nürnberg, W. Römisch, R. Schultz, and M. Westphalen. Stochastic programming for power production and trading under uncertainty. Preprint SM-DU-471, Fachbereich Mathematik, Universität Duisburg, 2000. submitted.
- [224] M.P. Nowak and W. Römisch. Stochastic lagrangian relaxation applied to power scheduling in a hydro-thermal system under uncertainty. *Annals of Operations Research*, 100, 2001. to appear.
- [225] Lewis Ntaimo and Suvrajeet Sen. A comparative study of decomposition algorithms for stochastic combinatorial optimization. *Stochastic Programming E-Print Series*, <http://www.speps.org>, 2005.
- [226] Lewis Ntaimo and Suvrajeet Sen. The million-variable “march” for stochastic combinatorial optimization. *J. Global Optim.*, 32(3):385–400, 2005.

- [227] Lewis Ntaimo and Suvrajeet Sen. A branch-and-cut algorithm for two-stage stochastic mixed-binary programs with continuous first-stage variables. Stochastic Programming E-Print Series, <http://www.speps.org>, 2006.
- [228] Lewis Ntaimo and Matthew W. Tanner. Computations with disjunctive cuts for two-stage stochastic mixed 0-1 integer programs. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.
- [229] G. C. Oliveira, M. V. F. Pereira, S. H. F. Cunha, and S. Granville. Multi-area capacity expansion model with reliability constraints. *PSCC '87*, 1987.
- [230] U.S. Palekar, R. Batta, R.M. Bosch, and S. Elhence. Modeling uncertainties in plant layout problems. *Eur. J. Oper. Res.*, 63(2):347–359, 1992.
- [231] F. Pan, W. Charlton, and D.P. Morton. Interdicting smuggled nuclear material. In D.L. Woodruff, editor, *Network Interdiction and Stochastic Integer Programming*, pages 1–20. Kluwer Academic Publishers, Boston, 2003.
- [232] Panos M. Pardalos, Tianbing Qian, and Mauricio G. C. Resende. A greedy randomized adaptive search procedure for the feedback vertex set problem. *J. Comb. Optim.*, 2(4):399–412, 1999.
- [233] Robert Parviainen. Random assignment with integer costs. *Combin. Probab. Comput.*, 13(1):103–113, 2004.
- [234] Allon G. Percus and Olivier C. Martin. The stochastic traveling salesman problem: finite size scaling and the cavity prediction. *J. Statist. Phys.*, 94(5-6):739–758, 1999.
- [235] C. Perkgoz, K. Kato, H. Katagiri, and M. Sakawa. An interactive fuzzy satisficing method for multiobjective stochastic integer programming problems through variance minimization model. *Sci. Math. Jpn.*, 60(2):327–336, 2004.
- [236] Dobiáš Petr. Contamination technique for two-stage stochastic integer programs. In *Proceedings of 18th International Conference; Mathematical Methods in Economics*, pages 33–38, 2000.
- [237] Georg Ch. Pflug, Andrzej Ruszczyński, and Rüdiger Schultz. On the Glivenko-Cantelli problem in stochastic programming: mixed-integer linear recourse. *Math. Methods Oper. Res.*, 47(1):39–49, 1998.
- [238] A. B. Philpott, M. Craddock, and H. Waterer. Hydro-electric unit commitment subject to uncertain demand. *European Journal of Operational Research*, 125(2):410–424, 2000.
- [239] Andy Philpott and Geoff Leyland. Rowing to Barbados. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [240] Nanda Piersma. A probabilistic analysis of the capacitated facility location problem. *J. Comb. Optim.*, 3(1):31–50, 1999.
- [241] V.V Podinovskii. Lexikographische optimierungsprobleme unter unbestimmtheitsbedingungen. *Izv. Akad. Nauk SSSR, tehn. Kibernet.*, 1:32–37, 1972.
- [242] Warren Powell, Andrzej Ruszczyński, and Huseyin Topaloglu. Learning algorithms for separable approximations of discrete stochastic optimization problems. *Math. Oper. Res.*, 29(4):814–836, 2004.
- [243] Daniele Pretolani. A directed hypergraph model for random time dependent shortest paths. *European J. Oper. Res.*, 123(2):315–324, 2000. Advances in theory and practice of combinatorial optimization (Puerto de la Cruz, 1997).

- [244] Chang Ge Qiao. Convergence analysis of a stochastic parallel algorithm. *J. Numer. Methods Comput. Appl.*, 17(4):308–312, 1996.
- [245] S. Raczynski. Stochastic optimization algorithm for nonlinear discrete models of production systems. *Probl. Control Inf. Theory*, 7:443–458 (Russian), Suppl. 1–14 (English), 1978.
- [246] Sanguthevar Rajasekaran and José D. P. Rolim. Randomized parallel algorithms for combinatorial optimization. In *Handbook of combinatorial optimization, Vol. 3*, pages 567–620. Kluwer Acad. Publ., Boston, MA, 1998.
- [247] Jörg Rambau. Deferment Control for Reoptimization – How to Find Fair Reoptimized Dispatches. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [248] R. Ravi and Amitabh Sinha. Hedging uncertainty: approximation algorithms for stochastic optimization problems. In *Integer programming and combinatorial optimization*, volume 3064 of *Lecture Notes in Comput. Sci.*, pages 101–115. Springer, Berlin, 2004.
- [249] C. ReVelle and K. Hogan. A reliability-constrained siting model with local estimates of busy fractions. *Environment and Planning B: Planning and Design*, 15(3):143–152, 1988.
- [250] WanSoo T. Rhee. Convergence of optimal stochastic bin packing. *Oper. Res. Lett.* 4, 121-123, 1985.
- [251] WanSoo T. Rhee. On the fluctuations of the stochastic traveling salesperson problem. *Math. Oper. Res.*, 16(3):482–489, 1991.
- [252] WanSoo T. Rhee. Stochastic analysis of a modified first fit decreasing packing. *Math. Oper. Res.*, 16(1):162–175, 1991.
- [253] WanSoo T. Rhee and Michel Talagrand. Dual bin packing with items of random sizes. *Math. Programming*, 58(2, Ser. A):229–242, 1993.
- [254] W.T. Rhee and M. Talagrand. Multidimensional optimal bin packing with items of random size. *Mathematics of Operations Research*, 16(3):490–503, 1991.
- [255] A.H.G. Rinnooy Kan. Stochastic integer programming: The distribution problem. In *Stochastic programming, Conf. Gargnano/Italy 1983, Lect. Notes Control Inf. Sci.* 76, pages 140–150, 1986.
- [256] A.H.G. Rinnooy Kan and L. Stougie. Stochastic integer programming. In Yu. Ermoliev and R.J-B Wets, editors, *Numerical Techniques for Stochastic Optimization*, chapter 8. Springer-Verlag, Berlin etc., 1988.
- [257] Werner Römisch Robert Nürnberg. A two-stage planning model for power scheduling in a hydro-thermal system under uncertainty. Stochastic Programming E-Print Series, <http://dohost.rz.hu-berlin.de/speps/>, 2000.
- [258] H. Edwin Romeijn and Dolores Romero Morales. A probabilistic analysis of the multi-period single-sourcing problem. *Discrete Appl. Math.*, 112(1-3):301–328, 2001. Combinatorial Optimization Symposium (Brussels, 1998).
- [259] H. Edwin Romeijn and Nanda Piersma. A probabilistic feasibility and value analysis of the generalized assignment problem. *J. Comb. Optim.*, 4(3):325–355, 2000.
- [260] W. Römisch and R. Schultz. Multistage stochastic integer programs: An introduction. In M. Grötschel, S.O. Krumke, and J. Rambau, editors, *Online Optimization of Large Scale Systems*, pages 581–600. Springer, Berlin, 2001.
- [261] Werner Römisch and Rüdiger Schultz. Multistage stochastic integer programs: An introduction. Stochastic Programming E-Print Series, <http://dohost.rz.hu-berlin.de/speps/>, 2001.

- [262] Werner Römisch and Rüdiger Schultz. *Multistage stochastic integer programs: an introduction. In *Online optimization of large scale systems*, pages 581–622. Springer, Berlin, 2001.
- [263] K.W. Ross and D.H.K. Tsang. The stochastic knapsack problem. *IEEE Trans. Commun. COM*, 7(7):740–747, 1989.
- [264] Francesco A. Rossi and Ilario Gavioli. Aspects of heuristic methods in the “Probabilistic Traveling Salesman Problem” (PTSP). In *Stochastic in combinatorial optimization, Adv. Sch. CISM, Udine/Italy 1986, 214-227*, 1987.
- [265] G.B. Rubal’skij. Convolution operators conserving the property of the unimodality type for functions of one discrete variable. *Cybernetics 24, No.3, 281-285 translation from Kibernetika 1988, No.3, 9-11 (1988).*, 1988.
- [266] Reuven Y. Rubinstein. Combinatorial optimization, cross-entropy, ants and rare events. In *Stochastic optimization: algorithms and applications (Gainesville, FL, 2000)*, pages 303–363. Kluwer Acad. Publ., Dordrecht, 2001.
- [267] Andrzej Ruszczyński. Probabilistic programs with discrete distributions and precedence constrained knapsack polyhedra. Stochastic Programming E-Print Series, <http://dochoost.rz.hu-berlin.de/speps/>, 2000.
- [268] Andrzej Ruszczyński. Probabilistic programming with discrete distributions and precedence constrained knapsack polyhedra. *Math. Program.*, 93(2, Ser. A):195–215, 2002.
- [269] Oma M. Saad and Osama E. Imam. On the solution of stochastic multiobjective integer linear programming problems with a parametric study. Optimization Online, <http://www.optimization-online.org>, 2007.
- [270] Peter Sanders, Naveen Sivadasan, and Martin Skutella. Online Scheduling with Bounded Migration. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [271] Anureet Saxena. A short note on the probabilistic set covering problem. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.
- [272] Anureet Saxena, Vineet Goyal, and Miguel Lejeune. Mip reformulations of the probabilistic set covering problem. Stochastic Programming E-Print Series, <http://www.speps.org>, 2007.
- [273] Guido Schäfer and Naveen Sivadasan. Topology Matters: Smoothed Competitiveness of Metrical Task Systems. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [274] K.E. Schilling. The growth of m-constraint random knapsacks. *Eur. J. Oper. Res.* 46, 46(1):109–112, 1990.
- [275] Kenneth Schilling. Random knapsacks with many constraints. *Discrete Appl. Math.* 48, No.2, 163-174, 1994.
- [276] R. Schultz. Discontinuous optimization problems in stochastic integer programming. Preprint SC 95-20, Konrad-Zuse-Zentrum für Informationstechnik Berlin, 1995.
- [277] R. Schultz. On structure and stability in stochastic programs with random technology matrix and complete integer recourse. *Mathematical Programming*, 70:73–89, 1995.
- [278] R. Schultz, L. Stougie, and M.H. van der Vlerk. Two-stage stochastic integer programming: a survey. *Statistica Neerlandica*, 50(3):404–416, 1996.

- [279] Rüdiger Schultz. Continuity and stability in two-stage stochastic integer programming. In *Stochastic optimization. Numerical methods and technical applications, Proc. GAMM/IFIP-Workshop, Neubiberg/Ger. 1990, Lect. Notes Econ. Math. Syst. 379, 81-92*, 1992.
- [280] Rüdiger Schultz. Continuity properties of expectation functions in stochastic integer programming. *Math. Oper. Res.*, 18(3):578–589, 1993.
- [281] Rüdiger Schultz. Rates of convergence in stochastic programs with complete integer recourse. *SIAM J. Optim.*, 6(4):1138–1152, 1996.
- [282] Rüdiger Schultz, Leen Stougie, and Maarten H. van der Vlerk. Solving stochastic programs with integer recourse by enumeration: a framework using Gröbner basis reductions. *Math. Programming*, 83(2, Ser. A):229–252, 1998.
- [283] Rüdiger Schultz and Stephan Tiedemann. Risk aversion via excess probabilities in stochastic programs with mixed-integer recourse. Stochastic Programming E-Print Series, <http://www.speps.info>, 2002.
- [284] Rüdiger Schultz and Stephan Tiedemann. Conditional value-at-risk in stochastic programs with mixed-integer recourse. *Math. Program.*, 105(2-3, Ser. B):365–386, 2006.
- [285] Andreas S. Schulz. New Old Algorithms for Stochastic Scheduling. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [286] Peter Schütz, Leen Stougie, and Asgeir Tomasgard. Facility location with uncertain demand and economies of scale. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [287] Suvrajeet Sen. Relaxations for probabilistically constrained programs with discrete random variables. *Oper. Res. Lett.*, 11(2):81–86, 1992.
- [288] Suvrajeet Sen and Julia L. Higle. The C^3 theorem and a D^2 algorithm for large scale stochastic integer programming: Set convexification. Stochastic Programming E-Print Series, <http://dochoost.rz.hu-berlin.de/speps/>, 2000.
- [289] Suvrajeet Sen and Julia L. Higle. The C^3 theorem and a D^2 algorithm for large scale stochastic mixed-integer programming: set convexification. *Math. Program.*, 104(1, Ser. A):1–20, 2005.
- [290] Suvrajeet Sen, Julia L. Higle, and John R. Birge. Duality gaps in stochastic integer programming. *J. Global Optim.*, 18(2):189–194, 2000.
- [291] Y. Seppaelae. A stochastic multigoal investment model for the public sector. In *Prog. Oper. Res., Eger 1974, Colloq. Math. Soc. Janos Bolyai 12*, pages 845–863, 1976.
- [292] I. V. Sergienko and V. P. Shilo. Probabilistic decomposition of integer linear programming problems with Boolean variables, and the automatic choice of algorithms for their solution. *Kibernet. Sistem. Anal.*, 2:149–158, 191, 1994.
- [293] Jiri Sgall. Online Scheduling. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [294] John J. Shaw, Ronald M. James, and Daniel B. Grunberg. Birth of a salesman. *J. Guid. Control Dyn.* 11, No.5, 415-420, 1988.
- [295] Hanif D. Sherali and Barbara M. P. Fraticelli. A modification of Benders’ decomposition algorithm for discrete subproblems: an approach for stochastic programs with integer recourse. *J. Global Optim.*, 22(1-4):319–342, 2002. Dedicated to Professor Reiner Horst on his 60th birthday.

- [296] Takayuki Shiina. L-shaped method for stochastic integer programming problem. *Sūrikaiseikikenkyūsho Kōkyūroku*, (1132):154–164, 2000. Mathematical decision theory under uncertainty and ambiguity (Japanese) (Kyoto, 1999).
- [297] Takayuki Shiina and John R. Birge. Stochastic unit commitment problem. *Int. Trans. Oper. Res.*, 11(1):19–32, 2004.
- [298] V. P. Shilo. RESTART distributions and an asymptotically exact random algorithm for solving discrete optimization problems. *Dopov. Nats. Akad. Nauk Ukr. Mat. Prirodozn. Tekh. Nauki*, (2):85–88, 2001.
- [299] V. P. Shilo. Sorting algorithms for solving discrete optimization problems and RESTART distributions. *Dopov. Nats. Akad. Nauk Ukr. Mat. Prirodozn. Tekh. Nauki*, (1):79–83, 2001.
- [300] S. Shiode, H. Ishii, and T. Nishida. A chance constrained minimax facility location problem. *Mathematica Japonica*, 30(5):783–803, 1985.
- [301] David B. Shmoys and Chaitanya Swamy. An approximation scheme for stochastic linear programming and its application to stochastic integer programs. *J. ACM*, 53(6):978–1012 (electronic), 2006.
- [302] Eduardo F. Silva and R. Kevin Wood. Solving a class of stochastic mixed-integer programs with branch and price. *Math. Program.*, 108(2-3, Ser. B):395–418, 2006.
- [303] T.M. Simundich. An efficient algorithm for solving a stochastic, integer programming problem arising in radio navigation. In *Optim. Techn., Proc. IFIP Conf., Wuerzburg 1977, Part 2, Lect. Notes Control Inf. Sci.* 7, pages 263–268, 1978.
- [304] J. Cole Smith, Andrew J. Schaefer, and Joyce W. Yen. A stochastic intra-ring synchronous optimal network design problem. Stochastic Programming E-Print Series, <http://www.speps.info>, 2002.
- [305] J. MacGregor Smith and Nikhil Chikhale. Buffer allocation for a class of nonlinear stochastic knapsack problems. *Ann. Oper. Res.*, 58:323–360, 1995. Applied mathematical programming and modeling, II (APMOD 93) (Budapest, 1993).
- [306] Marc Steinbach. Tree-Sparse Modeling and Solution of Multistage Stochastic Programs. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [307] L. Stougie. *Design and analysis of algorithms for stochastic integer programming*, volume 37 of *CWI Tract*. Centrum voor Wiskunde en Informatica, Amsterdam, 1987.
- [308] L. Stougie and M.H. van der Vlerk. Stochastic integer programming. In M. Dell’Amico, F. Maffioli, and S. Martello, editors, *Annotated Bibliographies in Combinatorial Optimization*, chapter 9, pages 127–141. Wiley, 1997.
- [309] Leen Stougie and Maarten H. van der Vlerk. Approximation in stochastic integer programming. Stochastic Programming E-Print Series, <http://www.speps.org>, 2003.
- [310] Chaitanya Swamy and David Shmoys. Approximation Algorithms for 2-stage and Multi-stage Stochastic Optimization. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [311] Arthur J. Swersey and Edward J. Ignall, editors. *Delivery of urban services. With a view towards applications in management science and operations research*. TIMS Studies in the Management Sciences, Vol. 22. Amsterdam etc.: North-Holland., 1986.
- [312] S. Takriti and J. R. Birge. Using integer programming to refine Lagrangian-based unit commitment solutions. *IEEE Transactions on Power Systems*, 15(1):151–156, 2000.

- [313] S. Takriti and J.R. Birge. Lagrangian solution techniques and bounds for loosely-coupled mixed-integer stochastic programs. Technical report, University of Michigan, 1995.
- [314] S. Takriti, J.R. Birge, and E. Long. A stochastic model of the unit commitment problem. *IEEE Transactions on Power Systems* 11(3):1497–1508, 1996.
- [315] S. Takriti, B. Krasenbrink, and L. S. Y. Wu. Incorporating fuel constraints and electricity spot prices into the stochastic unit commitment problem. *Operations Research*, 48(2):268–280, 2000.
- [316] S. Takriti, C. Supatgiat, and L. S. Y. Wu. Coordinating fuel inventory and electric power generation under uncertainty. *IEEE Transactions on Power Systems*, 16(4):603–608, 2001.
- [317] Samer Takriti and John R. Birge. Lagrangian solution techniques and bounds for loosely coupled mixed-integer stochastic programs. *Oper. Res.*, 48(1):91–98, 2000.
- [318] Samer Takriti and John R. Birge. Lagrangian solution techniques and bounds for loosely coupled mixed-integer stochastic programs. *Oper. Res.*, 48(1):91–98, 2000.
- [319] Hao Tang and Elise Miller-Hooks. Solving a generalized traveling salesperson problem with stochastic customers. *Comput. Oper. Res.*, 34(7):1963–1987, 2007.
- [320] S. Tayur. A new algorithm to solve stochastic integer programs with application to plant management. Technical report, Carnegie Mellon University, Pittsburgh, in preparation.
- [321] S.R. Tayur, R.R. Thomas, and N.R. Natraj. An algebraic geometry algorithm for scheduling in the presence of setups and correlated demands. *Mathematical Programming*, 69(3):369–401, 1995.
- [322] J. Teghem. STRANGE: An interactive method for multiobjective stochastic linear programming, and STRANGE-MOMIX its extension to integer variables. In *Stochastic versus fuzzy approaches to multiobjective mathematical programming under uncertainty*, *Theory Decis. Libr., Ser. D* 6, pages 103–115, 1990.
- [323] A. Tomasgard, J.A. Audestad, S. Dye, L. Stougie, M.H. van der Vlerk, and S.W. Wallace. Modelling aspects of distributed processing in telecommunication networks. *Annals of Operations Research*, 82:161–184, 1998.
- [324] A. Tomasgard, S. Dye, S.W. Wallace, J.A. Audestad, L. Stougie, and M.H. van der Vlerk. Stochastic optimization models for distributed communication networks. Working paper, Department of Industrial Economics and Technology Management, Norwegian University of Science and Technology, 7034 Trondheim, Norway, 1997.
- [325] Maarten H. van der Vlerk. Convex approximations for stochastic programs with simple integer recourse. In *Ten years LNMB*, volume 122 of *CWI Tract*, pages 357–365. Math. Centrum / Centrum Wisk. Inform., Amsterdam, 1997.
- [326] Maarten H. van der Vlerk. On multiple simple recourse models. Stochastic Programming E-Print Series, <http://www.speps.info>, 2002.
- [327] Maarten H. van der Vlerk. Convex approximations for complete integer recourse models. *Math. Program.*, 99(2, Ser. A):297–310, 2004.
- [328] Maarten H. van der Vlerk. Simplification of recourse models by modification of recourse data. In *Dynamic stochastic optimization (Laxenburg, 2002)*, volume 532 of *Lecture Notes in Econom. and Math. Systems*, pages 321–336. Springer, Berlin, 2004.
- [329] Maarten H. van der Vlerk. Convex approximations for a class of mixed-integer recourse models. Stochastic Programming E-Print Series, <http://www.speps.org>, 2005.

- [330] Maarten H. van der Vlerk. Modification of Recourse Data for Mixed-Integer Recourse Models. In S. Albers, R.H. Möhring, G.Ch. Pflug, and R. Schultz, editors, *Dagstuhl Seminar 05031: Algorithms for Optimization with Incomplete Information*, <http://www.dagstuhl.de/05031>, 2005.
- [331] M.H. van der Vlerk. *Stochastic programming with integer recourse*. PhD thesis, University of Groningen, The Netherlands, 1995.
- [332] M.H. van der Vlerk. Stochastic integer programming bibliography. World Wide Web, <http://mally.eco.rug.nl/biblio/sip.html>, 1996-2003.
- [333] M.H. van der Vlerk. Stochastic programming with simple integer recourse. In C.A. Floudas and P.M. Pardalos, editors, *Encyclopedia of Optimization*, volume V, pages 343–346. Kluwer Academic Publishers, 2001.
- [334] M.H. van der Vlerk. Simplification of recourse models by modification of recourse data. Research Report 03A01, SOM, University of Groningen, <http://som.rug.nl>, 2003.
- [335] Bram Verweij, Shabbir Ahmed, Anton Kleywegt, George Nemhauser, and Alexander Shapiro. The sample average approximation method applied to stochastic routing problems: A computational study. *Optimization Online*, <http://www.optimization-online.org>, 2001.
- [336] Bela Vizvari. The integer programming background of a stochastic integer programming algorithm of Dentcheva-Prekopa-Ruszczynski. *Optimization Methods and Software*, 17(3), 2002.
- [337] S.W. Wallace and R.J-B. Wets. Preprocessing in stochastic programming: the case of capacitated networks. *ORSA Journal on Computing*, 7:44–62, 1995.
- [338] Qian Wang, Rajan Batta, and Christopher M. Rump. Algorithms for a facility location problem with stochastic customer demand and immobile servers. *Ann. Oper. Res.*, 111:17–34, 2002. Recent developments in the theory and applications of location models, Part II.
- [339] D.J.A. Welsh. Stochastic optimization on networks. *Oper. Res. Verfahren* 32, 203-206, 1979.
- [340] Robert Wiecezorkowski. Stochastic algorithms in discrete optimization with noisy values for the function. *Mat. Stos.*, 38:119–153, 1995.
- [341] Richard D. Wollmer. Two-stage linear programming under uncertainty with 0 – 1 integer first stage variables. *Math. Programming*, 19(3):279–288, 1980.
- [342] David L. Woodruff, editor. *Advances in computational and stochastic optimization, logic programming, and heuristic search*. Kluwer Academic Publishers, Boston, MA, 1998. Interfaces in computer science and operations research.
- [343] Di Yan and H. Mukai. Discrete optimization with estimation. In *Proceedings of the 28th IEEE Conference on Decision and Control, Vol. 1–3 (Tampa, FL, 1989)*, pages 2463–2468, New York, 1989. IEEE.
- [344] Di Yan and H. Mukai. Stochastic discrete optimization. *SIAM J. Control Optim.*, 30(3):594–612, 1992.
- [345] D. B. Yudin and E. V. Tsoy. Integer-valued stochastic programming. *Izv. Akad. Nauk SSSR Tehn. Kibernet.*, 1:3–11, 234, 1974.
- [346] D.B. Yudin and E.V. Tzoy. Integer stochastic programming. *Izvestia AN SSSR, Tekhnicheskaya Kibernetika*, 1:3–11, 1974. (in Russian).
- [347] Yu. A. Zak and V.N. Yakhno. Sequential optimization algorithms in problems of discrete stochastic programming. *Engrg. Cybernetics*, 18(1):6–13 (1981), 1980.

- [348] D. Zhargal and S. S. Lebedev. Integer programming problems with imprecisely specified right-hand sides. *Èkonom. i Mat. Metody*, 24(3):518–527, 1988.
- [349] H.-J. Zimmermann and M. A. Pollatschek. The probability distribution function of the optimum of a 0 – 1 linear program with randomly distributed coefficients of the objective function and the right-hand side. *Operations Res.*, 23(1):137–149, 1975.
- [350] H.-J. Zimmermann and M.A. Pollatschek. The domain of the "resource-vector" as an aid to decision making in stochastic 0/1 programming. *Operations Res.-Verf*, 14:390–398, 1972.
- [351] H.-J. Zimmermann and M.A. Pollatschek. On stochastic integer programming. *Z. Operat. Res., Ser. A*, 19:37–48, 1975.