

CONTENTS

I. THEORETICAL RESULTS

S.D. Flåm

Finite Convergence in Stochastic Programming 1

H. Niederreiter

Lattice Rules for Multiple Integration 15

E. Plöchingner

Limit Theorems on the Robbins-Monro Process
for Different Variance Behaviors of the
Stochastic Gradient 27

R. Schultz

Continuity and Stability in Two-Stage Stochastic
Integer Programming 81

II. APPLICATIONS AND METHODS

N. Baba

Three Approaches for Solving the Stochastic
Multiobjective Programming Problem 93

N. Gröwe and W. Römisch

A Stochastic Programming Model for Optimal Power
Dispatch: Stability and Numerical Treatment 111

J. Mayer

Computational Techniques for Probabilistic
Constrained Optimization Problems 141

E.A. Mc Bean

Stochastic Optimization in Acid Rain Management
with Variable Meteorology 165

A. Vászrhelyi

Collapse Load Analysis and Optimal Design by
Stochastic Programming with Uncertainties of Loads 173