

TABLE OF CONTENTS

<i>Preface</i>	xi
<i>Chapter I.</i>	
RISK AND UNCERTAINTY IN PROBLEMS OF PLANNING AND MANAGEMENT	1
1. Uncertainty and Probability in the Problems of Planning and Management for Complicated Systems	1
2. Various Probabilistic Approaches Used for the Description of Complicated Systems	3
3. Basic Indications for the Classification of Stochastic Programming Problems	6
<i>Chapter II.</i>	
CHANCE-CONSTRAINED STOCHASTIC PROGRAMMING PROBLEMS	9
4. Model and Qualitative Analysis of Chance-Constrained Stochastic Programming Problems	9
5. Charnes and Cooper Deterministic Equivalents	16
6. Deterministic Equivalents to Chance-Constrained Stochastic Programming Problems	20
7. Applications of Chance-Constrained Stochastic Programming Problems: Examples	32
<i>Chapter III.</i>	
TWO-STAGE STOCHASTIC PROGRAMMING PROBLEMS	37
8. Model of a Two-Stage Stochastic Programming Problem	37
9. Two-Stage Stochastic Programming Problem Analysis	40
10. Some Partial Models of Two-Stage Stochastic Programming Problems	46
11. The Non-Linear Two-Stage Stochastic Programming Problem	50

12. Methods for the Solution of Two-Stage Stochastic Programming Problems: Examples	58
13. Applications of Two-Stage Stochastic Programming Problems: Examples	69
<i>Chapter IV.</i>	
MULTI-STAGE STOCHASTIC PROGRAMMING PROBLEMS	76
14. Models of Multi-Stage Stochastic Programming Problems	76
15. Qualitative Analysis of Multi-Stage Stochastic Problems with Posterior Decisive Rules	83
16. Prior Decision Rules in Multi-Stage Stochastic Programming Problems	88
17. Duality in Multi-Stage Stochastic Programming	99
18. Applications of Multi-Stage Stochastic Programming Problems: Examples	106
<i>Chapter V.</i>	
THE GAME APPROACH TO STOCHASTIC PROGRAMMING PROBLEMS	112
19. The Game Model of Stochastic Programming Problems	112
20. Partial Cases of the Game $G(E_n^+, F, g)$	117
<i>Chapter VI.</i>	
PROBLEMS OF THE EXISTENCE OF A SOLUTION AND ITS OPTIMALITY IN STOCHASTIC PROGRAMMING PROBLEMS	126
21. Dual Linear Stochastic Programming Problems	126
22. Optimality and Existence of the Solution in Stochastic Programming Problems	128
23. Investigations into One Stochastic Programming Problem	132
24. The Definition of the Set of Feasible Plans in the Hanson Problem	141
<i>Chapter VII.</i>	
PROBLEMS OF THE STABILITY OF SOLUTIONS IN STOCHASTIC PROGRAMMING PROBLEMS	145
25. Stability of the Solutions in Stochastic Programming Problems	145

TABLE OF CONTENTS

ix

26. The ε -Stability of the Solution at the Mean	147
27. Stability of the Solutions in Non-Linear Stochastic Programming Problems	154
28. The Stability of Planning and Functioning at the i -th Constraint	160
29. The Investigation of Absolute Planning Stability	166
<i>Conclusion</i>	173
<i>Bibliography</i>	175