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Research Logistics Quarterly, Vol. 28, No. 2, June 1981, Pp. 237-254. 24. "A Model For Planning Production In An N Stage System." (with W. Maxwell) School Of Operations Research And Industrial Engineering Technical Report No. 508, Cornell University, Ithaca, NY, June 1981. Apr 12th, 2024

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Prerequisites: A Very Strong Knowledge Of Stochastic Processes Required (ORIE 3510 Or Equivalent, Recommended Above B+ This Includes Markov Chains.). Literature: The Course Is Based On Chapters 1 To 5 Of The Textbook S. Shreve, Stochastic Calculus For Finance II { Continuous-Time Models (2004). Mar 24th, 2024

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Of These Models, And Their Solution And Interpretation, Is Called Linear Programming. This Course Introduces The Underlying Theory (a Natural Extension Of Linear Algebra), Modeling For Concrete Problems, And Computational Solution And Analysis Using The AMPL Modeling Language Apr 7th, 2024

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Monte Carlo Methods In Financial Engineering. P. Glasserman. Springer-Verlag, 2003. This Book Is A Demanding Read, But A Key Reference. Simulation Modeling And Analysis, 4th Edition. A. M. Law. McGraw Hill, 2006. The Earlier Editions Of This Book By Law And Kelton Are Also Useful. Simulation, Feb 23th, 2024

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