

UPPER AND LOWER BOUNDS FOR STOCHASTIC PROCESSES

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Upper and Lower Bounds for Stochastic Processes:

Modern Methods and Classical Problems (Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge / A Series of Modern Surveys in Mathematics) by Michel Talagrand (2014-02-13) Hardcover 1765

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The book develops modern methods and in particular the "generic chaining" to bound stochastic processes. This methods allows in particular to get optimal bounds for Gaussian and Bernoulli processes.

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A hierarchy of bounds for stochastic mixed-integer programs

We develop a hierarchy of lower and upper bounds for the optimal objective value of an SMIP by generalizing the wait-and-see solution and the expected result of using the expected value solution.

Upper and lower bounds for stochastic processes

Upper and lower bounds for stochastic processes Witold Bednorz (joint work with Rafal Latała) Institute of Mathematics University of Warsaw Corsica, 26.05.2014