

57. Zvi Artstein, **Sensitivity to σ -fields of information in stochastic allocation.**
Stochastics and Stochastics Reports 36 (1991), 41-63.

Abstract. The role of σ -fields of information available in stochastic allocation problems is examined. The σ -fields determine the structure with respect to which admissible policies are measurable. Convergence of these information structures is introduced and compared with other notions available in the literature. The dependence of the optimal values and optimal solutions of the stochastic allocation problems, on the information structures, is studied.

For a copy of this paper send a request to zvi.artstein@weizmann.ac.il.