

63. Zvi Artstein and Roger J-B Wets, **Stability results for stochastic programs and sensors, allowing for discontinuous objective functions.** SIAM J. Optimization 4 (1994), 537-550.

Abstract. The paper examines the stability of the optimal value and the solution of stochastic programming problems. Stability is checked with respect to variations in both the problem formulation and the probability distribution that describes the uncertainty. Of particular interest is the case where the payoff functions may be discontinuous. These results are applied to analyze the stability of sensors that model the possibility of making inquiries to improve the probabilistic information available about the uncertain quantities.

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