

64. Zvi Artstein, **Sensitivity with respect to the underlying information in stochastic programs.** J. Computational and Applied Mathematics 56 (1994), 127-136.

Abstract. Quantitative estimates of the continuous dependence on the underlying probability measure are established for the value of stochastic programming problems. Lipschitz dependence is derived as a particular case. The class of problems is a general one; examples show how the conditions can be verified for more structured cases. The general result is used to establish the continuous dependence estimates for the value of sensors for the stochastic problems.

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