68. Zvi Artstein and Roger J-B Wets, Consistency of minimizers and the SLLN for stochastic programs. J. Convex Analysis 2 (1995), 1-17.

The paper is dedicated to R. T. Rockafellar on his 60th Birthday

Abstract. A general strong law of large numbers for stochastic programs is established. It is shown that solutions and approximate solutions may not be consistent with the strong law in general, but consistency holds locally or when the decision space is compact. An additional integrability condition implies the uniform consistency of approximation solutions. The results are applied in the context of linear recourse models.

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