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Preface

The papers in this special issue present a comprehensive view of the recent and promising work in stochastic programming: stability, numerical methods and applications. The issue grew out of a conference held in the spring of 1992. Most of the authors who presented papers at the meeting as well as authors with independent contributions to this field were kind enough to let us have their work for this issue. We regret that we could not publish all the good papers that were available. Among the authors are specialists in operations research, pure and applied mathematicians, probabilists and statisticians. The present issue reflects this diversity. We hope that a similarly wide range of scholars will find these papers of interest.

Scholars and practitioners have long recognized the importance of stochastic programming, the related work on stability of stochastic models and numerical methods. Our issue contains works on

(i) two-stage stochastic programs with recourse-theory and applications;
(ii) stability in stochastic programming and general problems of stability in mathematical programming;
(iii) stochastic algorithms, contraction, probabilistic metrics and functionals.

The *first group* contains papers by Schultz, Frauendorfer, Klein Haneveld & van der Vlerk and Lepp.

In the *second group* we have included *works by* Vogel, Kaňková, Dupačová, Artstein and Klatte.

The *third group* presents papers by Niederreiter, Feldman, Rachev & Rüschendorf, Hanin & Rachev and Uryas'ev.

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