

## STOCHASTIC OPTIMIZATION IN INSURANCE

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Stochastic optimization (SO) methods are optimization methods that generate and use random variables. For stochastic problems, the random variables appear in the formulation of the optimization problem itself, which involve random objective functions or random constraints. Stochastic optimization methods also include methods with random iterates. Some stochastic optimization methods use random

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Stochastic Optimization in Insurance A Dynamic Programming Approach. Authors: Azcue, Pablo, Muler, Nora

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Stochastic Optimization Lauren A. Hannah April 4, 2014 1

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### Introductory Lectures on Stochastic Optimization

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### Stochastic optimization in insurance : a dynamic ...

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