

**STABILITY, APPROXIMATION, AND DECOMPOSITION  
IN TWO- AND MULTISTAGE STOCHASTIC  
PROGRAMMING**

Allen Fleig

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Approximations and scenario trees for multi-stage stochastic programs. . reduction (Heitsch-Römisch 07) and stability analysis (Rachev-Römisch 02, Römisch-. Wets 07) . (ii) nodal decomposition by Lagrangian relaxation of dynamic con-.

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