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Research Logistics Quarterly, Vol. 28, No. 2, June 1981, Pp. 237-254. 24. "A Model For Planning Production In An N Stage System." (with W. Maxwell) School Of Operations Research And Industrial Engineering Technical Report No. 508, Cornell University, Ithaca, NY, June 1981. Mar 1th, 2024

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Prerequisites: A Very Strongknowledge Of Stochastic Processes Required (ORIE 3510 Or Equivalent, Recommended Above B+ This Includes Markov Chains.). Literature: The Course Is Based On Chapters 1 To 5 Of The Textbook S. Shreve, Stochastic Calculus For Finance II { Continuous-Time Models (2004). Feb 2th, 2024

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Monte Carlo Methods In Financial Engineering. P. Glasserman. Springer-Verlag, 2003. This Book Is A Demanding Read, But A Key Reference. Simulation Modeling And Analysis, 4th Edition. A. M. Law. McGraw Hill, 2006. The Earlier Editions Of This Book By Law And Kelton Are Also Useful. Simulation, Jun 3th, 2024

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