Ψ-Weak Continuity of Stochastic Functionals

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Abstract: Mean risk models are the most common way of handling risk aversion in linear programming under stochastic uncertainty. The approach consists in optimizing a weighted sum of the expectation and some statistical parameter qualifying risk. There is a variety of common risk measures, each leading to a stochastic functional. The talk adresses continuity related properties of functionals from the perspective of qualitative robustness theory.

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