

概率约束规划逼近最优解集的稳定性和最优值的连续性

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收稿日期 2004-10-25 修回日期 网络版发布日期 2008-1-11 接受日期

摘要 在原始规划可行集上引入了正则的概念, 并在此正则条件下, 研究了更一般的概率约束规划问题的稳定性. 在一定的条件下, 得到了概率约束规划逼近最优解集的稳定性和最优值的连续性, 从而对近似求解这类问题提供了某种理论依据.

关键词 [概率约束规划](#), [逼近最优解集](#), [正则条件](#), [概率测度弱收敛](#), [稳定性](#).

分类号 [90C30](#)

Stability of Approximate Optimal Solutions Sets and Continuity of Optimal Values of Probabilistic Constrained Programs

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Abstract The concept of regularity of feasible set is presented, under the regularity condition, the stability of more general probabilistic constrained programs problems is studied. The stability of approximate optimal solutions sets and the continuity of optimal values of probabilistic constrained programs are obtained under some conditions. Therefore, some theoretical foundations are provided for solving this kind of problem using approximation method.

Key words [Probabilistic constrained programs](#), [approximate optimal solutions sets](#), [regularity condition](#), [weak convergence of probability measures](#), [stability](#).

DOI:

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