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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. Feb 29th, 2024

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Chains.). Literature: The Course Is Based On Chapters
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For Finance II { Continuous-Time Models (2004). Mar
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ORIE 5582: Monte Carlo Methods In Financial Engineering

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, Mar 3th, 2024

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