

**Edwards, J.**

**A proposed standard input format for computer codes which solve stochastic programs with recourse.** (English) [Zbl 0661.90067](#)

Numerical techniques for stochastic optimization, Springer Ser. Comput. Math. 10, 215-227 (1988).

[For the entire collection see [Zbl 0658.00020](#).]

We explain our suggestions for standardizing input formats for computer codes which solve stochastic programs with recourse. The main reason to set some conventions is to allow programs implementing different methods of solution to be used interchangeably. The general philosophy behind our design is a) to remain fairly faithful to be de facto standard for the statement of LP problems established by IBM for use with MPSX and subsequently adopted by the authors of MINOS, b) to provide sufficient flexibility so that a variety of problems may be expressed in the standard format, c) to allow problems originally formulated as deterministic LP to be converted to stochastic problems with a minimum of effort, d) to permit new options to be added as the need arises.

**MSC:**

[90C15](#) Stochastic programming

[65K05](#) Numerical mathematical programming methods

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[standard input format](#); [computer codes](#); [stochastic programs with recourse](#)