Finitely Additive Measures and Relaxations of Extremal Problems (Monographs in Contemporary Mathematics)

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This monograph constructs correct extensions of extremal problems, including problems of multicriteria optimization as well as more general cone optimization problems. The author obtains common conditions of stability and asymptotic nonsensitivity of extremal problems under perturbation of a part of integral restrictions for finite and infinite systems of restrictions. Features include individual chapters on nonstandard approximation of finitely additive measures by indefinite integrals and constructions of attraction sets. Professor Chentsov illustrates abstract settings by providing examples of problems of impulse control, mathematical programming, and stochastic optimization.

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