

**Hiller, Randall S.; Eckstein, Jonathan**

**Stochastic dedication: Designing fixed income portfolios using massively parallel Benders decomposition.** (English) [Zbl 0800.90064](#)

Manage. Sci. 39, No. 11, 1422-1438 (1993).

**MSC:**

**91B28** Finance etc. (MSC2000)

**90C90** Applications of mathematical programming

**90C15** Stochastic programming

Cited in **16** Documents

**Full Text:** [DOI](#)