

**Korf, Lisa A.; Wets, Roger J.-B.**

**Random-lsc functions: an ergodic theorem.** (English) Zbl 1082.90552

Math. Oper. Res. 26, No. 2, 421-445 (2001).

Summary: An ergodic theorem for random lsc (lower semicontinuous) functions is obtained by relying on a “scalarization” of such functions. In the process, Kolmogorov’s extension theorem for random lsc functions is established. Applications to statistical estimation problems, composite materials, and stochastic optimization problems are briefly noted.

**MSC:**

90C15 Stochastic programming

62L20 Stochastic approximation

Cited in **12** Documents

**Keywords:**

Stationary processes; ergodic theorem; epi-convergence; Kolmogorov’s extension theorem; stochastic optimization; Bayesian decision theory; composite materials; stochastic programming; random lower semicontinuous functions; random samples

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