Stochastic Linear Programs with Parallel Processors

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In this paper, we discuss parallelization of stochastic linear programs. In a stochastic linear program the coefficients of the linear program are not known with certainty. Instead of having one set of coefficients, we generate many scenarios of coefficient-sets based on probability distributions of the underlying random variables. The linear program that results from utilizing all of the scenarios is very large and has a block structure. Attempts have been made to take advantage of this block structure by dividing the problem amongst numerous processors. In this paper we discuss these attempts and how they have fared.