Stochastic convex optimization

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Abstract. We describe contemporary (optimal) methods for numerical solution of stochastic programming problems. These problems arise in many branches, for example, in Data Mining. Along with gradient type methods we plane to describe zero order methods. The difference with many other works consist in consideration all methods in conception of inexact oracle. Where inexactness has not necessarily stochastic nature. This lecture and the following lecture based on the joint works with Pavel Dvurechenski and Yurii Nesterov (see arxiv.org). See also attachement.