This thesis falls within the theory of optimization problems. In the first part, terms such as epi-convergence, lower and upper semicontinuous function, epi-continuity and CLM set are defined. For a better understanding, the definitions of the key terms are accompanied with illustrative examples and observations of their basic properties. The following part deals with searching of (local) minimizers of random or deterministic function. Using the knowledge from the first part it is showed that under a set of assumptions it is possible to transfer this search to a sequence of random functions of specific requirements.