One of the more common approaches to solving stochastic programming problems is by using Sample Average Approximation (SAA). Such sampled methods lead to decisions that may vary with the sample. For continuous SP problems, this situation can be alleviated by using the concept of "Compromise Decisions" which is based on the notion of proximal maps. After a quick summary of compromise decisions for continuous SP problems, we present the analogous concept for stochastic combinatorial optimization (SCO) problems. We will also discuss connections with ideas such as bagging in statistical learning. Computational results with location models will be presented. (This talk is based on joint work with Jiajun Xu).