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Robust Optimization Aharon Ben-Tal, Laurent El Ghaoui, Arkadi Nemirovski, 2009-08-10 Robust optimization is still a relatively new approach to optimization problems affected by uncertainty but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology Written by the principal developers of robust optimization and describing the main achievements of a decade of research this is the first book to provide a comprehensive and up to date account of the subject Robust optimization is designed to meet some major challenges associated with uncertainty affected optimization problems to operate under lack of full information on the nature of uncertainty to model the problem in a form that can be solved efficiently and to provide guarantees about the performance of the solution The book starts with a relatively simple treatment of uncertain linear programming proceeding with a deep

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