

An overview of Multiband Robust Optimization theory and applications

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Abstract:

We provide an overview of the main theoretical of Multiband Robust Optimization, a model that generalizes and improves the modelling power of the classical Γ -robustness model of Bertsimas and Sim and is particularly useful in the common case of arbitrary asymmetric distributions of the uncertainty. We also provide an overview of the applicative contexts in which it has been used.

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