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Robust Optimization in the Presence of Uncertainty: A Generic Approach

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Highlights

- A new approach to robust optimization in presence of uncertainty ROPU is proposed.
- ROPU takes two typical instances and doesn't assume any special noise model.
- ROPU measures task specific similarity of instances, i.e., its input relevance.
- The similarity measure detects if given instances are not similar or too noisy.
- Instance similarity favors good localization (!) of solutions rather than costs.

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