Biobjective robust optimization over the efficient set for Pareto set reduction

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PII: S0377-2217(16)00046-1
DOI: 10.1016/j.ejor.2016.01.017
Reference: EOR 13461

To appear in: *European Journal of Operational Research*

Received date: 18 November 2014
Revised date: 11 January 2016
Accepted date: 12 January 2016

Please cite this article as: Daniel Jornada, V.Jorge Leon, Biobjective robust optimization over the efficient set for Pareto set reduction, *European Journal of Operational Research* (2016), doi: 10.1016/j.ejor.2016.01.017

Highlights

- We present a biobjective formulation for identifying robust solutions from a given Pareto set
- Solutions are mapped onto a 2-dimensional space, termed the robustness space
- Structural properties and a solution algorithm are developed for the case of multiobjective linear programs
- The methodology enables dealing with both discrete and continuous Pareto sets