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A linear programming based heuristic framework for min-max regret combinatorial optimization problems with interval costs

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Highlights

- A heuristic framework for a class of robust optimization problems is proposed;
- The heuristic framework explores dual information;
- The heuristic is successfully applied to solve two robust optimization problems;
- The heuristic is able to outperform a widely used 2-approximation procedure;
- A robust optimization version of the restricted shortest path problem is introduced.

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