Accepted Manuscript

A new loss function for multi-response optimization with model parameter uncertainty and implementation errors

Linhan Ouyang , Yizhong Ma , Jianjun Wang , Yiliu Tu

PII: S0377-2217(16)30797-4
DOI: 10.1016/j.ejor.2016.09.045
Reference: EOR 14006

To appear in: *European Journal of Operational Research*

Received date: 7 June 2016
Accepted date: 25 September 2016

Please cite this article as: Linhan Ouyang , Yizhong Ma , Jianjun Wang , Yiliu Tu , A new loss function for multi-response optimization with model parameter uncertainty and implementation errors, *European Journal of Operational Research* (2016), doi: 10.1016/j.ejor.2016.09.045

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

ACCEPTED MANUSCRIPT

Highlights

- We propose a robust version of the loss function method.
- An interpretable expression is derived for explaining different uncertainties.
- Model parameter uncertainty and implementation errors have different effects on the optimization results.
- Existing loss function methods are special cases of the proposed method.

ACCEPTED MANUSCRIPT

Download English Version:

https://daneshyari.com/en/article/4959995

Download Persian Version:

https://daneshyari.com/article/4959995

Daneshyari.com