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Robust Two-stage Stochastic Linear Optimization with Risk Aversion

Aifan Ling, Jie Sun, Nai-hua Xiu, Xiaoguang Yang

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Highlights

- This paper studies a two-stage stochastic programming model with the mean-CVaR objective function in the second stage.
- The model only requires certain knowledge on moments of the underlying random variables.
- A class of easy problems is identified.
- A scheme to handle the hard problem is proposed.
- Numerical results on two-stage portfolio optimization material order and other two problems are presented.

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