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Distributionally robust single machine scheduling with risk aversion

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Highlights

- A first distributionally robust approach is proposed for production scheduling.
- An explicit expression is provided to calculate the robust CVaR.
- Three Cauchy-relaxation algorithms have been proposed to solve the problem.
- Experimental results show that the proposed algorithms outperform a CPLEX solver.
- Robustness of the optimal job sequence is verified via simulation experiments.

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