

## Accepted Manuscript

Data-Driven Decision Making under Uncertainty Integrating Robust Optimization with Principal Component Analysis and Kernel Smoothing Methods

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PII: S0098-1354(18)30069-3  
DOI: [10.1016/j.compchemeng.2018.02.007](https://doi.org/10.1016/j.compchemeng.2018.02.007)  
Reference: CACE 6021



To appear in: *Computers and Chemical Engineering*

Received date: 2 January 2018  
Revised date: 6 February 2018  
Accepted date: 9 February 2018

Please cite this article as: Chao Ning , Fengqi You , Data-Driven Decision Making under Uncertainty Integrating Robust Optimization with Principal Component Analysis and Kernel Smoothing Methods, *Computers and Chemical Engineering* (2018), doi: [10.1016/j.compchemeng.2018.02.007](https://doi.org/10.1016/j.compchemeng.2018.02.007)

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## Highlights

- A novel data-driven robust optimization framework is developed.
- A systematic way to derive data-driven polyhedron uncertainty sets is proposed.
- The power of PCA and kernel smoothing methods is leveraged for decision making.
- The proposed framework includes both static and adaptive robust optimization.
- Innovative applications on process control and operations under uncertainty.

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