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Data-Driven Stochastic Robust Optimization: General Computational Framework and Algorithm Leveraging Machine Learning for Optimization under Uncertainty in the Big Data Era

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Highlights

- Machine learning based uncertainty model is developed
- A data-driven optimization under uncertainty framework is proposed
- Labeled multi-class uncertainty data is leveraged for decision making
- The resulting problem is solved with a decomposition-based algorithm
- Applications to process network design and planning

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