

Accepted Manuscript

Robust Optimization for Decision-making under Endogenous Uncertainty

Nikolaos H. Lappas, Chrysanthos E. Gounaris

PII: S0098-1354(18)30015-2
DOI: [10.1016/j.compchemeng.2018.01.006](https://doi.org/10.1016/j.compchemeng.2018.01.006)
Reference: CACE 5995

To appear in: *Computers and Chemical Engineering*

Received date: 27 June 2017
Revised date: 16 December 2017
Accepted date: 10 January 2018

Please cite this article as: Nikolaos H. Lappas, Chrysanthos E. Gounaris, Robust Optimization for Decision-making under Endogenous Uncertainty, *Computers and Chemical Engineering* (2018), doi: [10.1016/j.compchemeng.2018.01.006](https://doi.org/10.1016/j.compchemeng.2018.01.006)



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Highlights

- Use of robust optimization for problems with endogenous uncertainty
- Novel, generic, polyhedral, decision-dependent sets for robust optimization
- Five new case studies for robust optimization translated from stochastic programming
- Quantification of solution quality benefits compared to using traditional sets

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