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Distributionally Robust Optimization for Planning and Scheduling under Uncertainty

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Highlights

- Distributionally robust optimization is applied to planning and scheduling.
- A systematic data-driven approach to ambiguity set construction is proposed.
- Multi-stage decision-making processes are tackled with affine decision rules.
- The resulting problem can be cast as a mixed-integer linear program.
- By using partial data information, distributional ambiguity is protected against.

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