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Regularized Optimization with Spatial Coupling for Robust Decision Making

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#### ACCEPTED MANUSCRIPT

### Highlights

- Introduced a regularized optimization approach to control solution sensitivity
- Extended a popular technique in statistics to high-dimensional optimization
- Showed the inequitableness and ineffectiveness of un-regularized optimization
- Demonstrated that regularization led to reliable decision-making
- Illustrated the wide applicability of the proposed approach using examples

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