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Guaranteeing highly robust weakly efficient solutions for uncertain multi-objective convex programs

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Highlights

- The paper deals with uncertain convex multiobjective problems.
- We consider ball uncertainty aecting all data.
- We define a radius of highly robust weak e ciency certifying its existence.
- We provide bounds, and an exact formula, for this radius.
- We provide simple formulas for convex quadratic and linear multi-objective programs.
- These formulas are applied to two variants of a test problem due to Ben- Tal and Nemirovski.

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