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A Stochastic Multi-stage Fixed Charge Transportation Problem: Worst-Case Analysis of the Rolling Horizon Approach

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Highlights

- Introduce the stochastic multi-stage fixed charged transportation problem.
- Formulate a multi-stage mixed-integer stochastic optimization model.
- Provide a computational complexity analysis and design exact algorithms.
- Provide a worst-case performance analysis of the classical rolling horizon approach.
- Provide extensive numerical experiments.

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