Accepted Manuscript

Expected Residual Minimization Formulation for a Class of Stochastic Linear Second-Order Cone Complementarity Problems

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PII: S0377-2217(17)30798-1
DOI: 10.1016/j.ejor.2017.09.008
Reference: EOR 14686

To appear in: *European Journal of Operational Research*

Received date: 17 September 2015
Revised date: 5 August 2017
Accepted date: 3 September 2017

Please cite this article as: Guoxin Wang, Jin Zhang, Bo Zeng, Gui-Hua Lin, Expected Residual Minimization Formulation for a Class of Stochastic Linear Second-Order Cone Complementarity Problems, *European Journal of Operational Research* (2017), doi: 10.1016/j.ejor.2017.09.008

Highlights

- We suggest a deterministic formulation for the considered stochastic problem.
- We discuss the coerciveness and robustness of the deterministic formulation.
- We present a Monte Carlo approximation approach and establish its convergence.
- We apply the obtained results to a stochastic optimal power flow problem.