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Compromise Programming: non-interactive calibration of utility-based metrics

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Highlights

- We calibrate a generic utility based metric for compromise programming.
- The proposed method guarantees exact calibration to observed decisions.
- The obtained parameters represent preferences and aversion to extreme solutions.
- Our method is non-interactive i.e. does not require involvement of the decision maker.
- We demonstrate the method graphically with a small scale numerical example.

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