

(X, y)

Proposed Method

DRO-based AD

$$\mathcal{O}(y) = \{3, 5\}$$

$$\mathcal{O}(a + bz) =$$

$$\{3, 5\}$$

$$\{1, 5\}$$

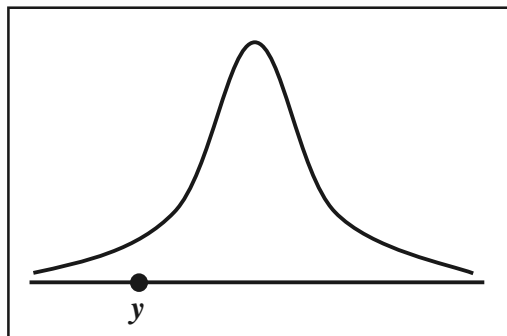
$$\{3, 5\}$$

$$\{3, 5\}$$

$$\{2, 4\}$$

$$\{3, 5\}$$

Naive Method



$$\text{Truncation region } \mathcal{Z} = \{z \in \mathbb{R} \mid \mathcal{O}(a + bz) = \mathcal{O}(y)\}$$

