



$$\begin{aligned} & \max f(x_1, x_2, \dots, x_n) \\ & \text{subject to } \Pr\{f(x, \xi) \geq f\} \geq \beta \\ & \Pr\{g_j(x, \xi) \leq 0, j = 1, 2, \dots, p\} \geq \alpha \end{aligned}$$

