MATLAB File Help: robustify View code for robustify Default Topics

robustify

robustify Derives robust counterpart.

[Frobust,objrobust,failure] = **robustify**(F,h,options) is used to derive the robust counterpart of an uncertain YALMIP model.

```
  min        h(x,w)
  subject to
         F(x,w) >(=) 0  for all w in W
```

The constraints and objective have to satisfy a number of conditions for the robustification to be possible. Please refer to the YALMIP Wiki for the current assumptions.

Some options for the robustification strategies can be altered via the solver tag 'robust' in sdpsettings

```
 'robust.lplp'  : Controls how linear constraints with affine
                  parameterization in an uncertainty with polytopic
                  description is handled. Can be either 'duality' or
                  'enumeration'

 'robust.auxred': Controls how uncertainty dependent auxiliary variables
                  are handled
                  Can be either 'projection' or 'enumeration' (exact),
                  or 'none' or 'affine' (conservative)

 'robust.reducedual' Controls if the system equality constraints derived
                  when using the duality filter should be eliminated,
                  thus reducing the number of variables, possibly
                  destroying sparsity .

 'robust.polya'  : Controls the relaxation order of polynomials. If set to
                  NAN, the polynomials will be eliminated by forcing the
                  coefficients to zero
```

See also

uncertain

Overloaded methods:

optproblem/robustify