Title here

Name of presentor
Department of Decision Sciences
HEC Montréal

(joint work with co-authors)

Date of presentation

HEC MONTRĒAL

GERAD

TITLE OF SLIDE

▶ Here are your bullets

OUTLINE

OUTLINE

TITLE OF SLIDE

- ▶ Here are your bullets

OUTLINE

TITLE OF SLIDE

▸ Here are your bullets

BIBLIOGRAPHY

[1] A. Ardestani-Jaafari and E. Delage. Linearized robust counterparts of two-stage robust optimization problem with applications in operations management. *Cahier du GERAD G-2016-69*, 2017.

[2] Amir Ardestani-Jaafari and Erick Delage. Robust optimization of sums of piecewise linear functions with application to inventory problems. *Operations Research*, 64(2):474–494, 2016.

[3] Amir Ardestani-Jaafari and Erick Delage. The value of flexibility in robust locationtransportation problems. *Transportation Science*, 52(1):189–209, 2018.

[4] A. Ben-Tal, A. Goryashko, E. Guslitzer, and A. Nemirovski. Adjustable robust solutions of uncertain linear programs. *Mathematical Programming*, 99(2):351–376, 2004.

[5] Aharon Ben-Tal and Arkadi Nemirovski. Robust solutions of linear programming problems contaminated with uncertain data. *Mathematical Programming, Series A*, 88(3):411–424, September 2000.

[6] I. M Bomze and E. de Klerk. Solving standard quadratic optimization problems via linear, semidefinite and copositive programming. *J. Global Optim.*, 24(2):163–185, 2002.

[7] S. Burer. On the copositive representation of binary and continuous nonconvex quadratic programs. *Math. Prog.*, 120(2):479–495, 2009.

[8] Grani A. Hanasusanto and Daniel Kuhn. Conic programming reformulations of two-stage distributionally robust linear programs over wasserstein balls. *Operations Research*, 66(3):849–869, 2018.

[9] P. A. Parrilo. *Structured Semidefinite Programs and Semialgebraic Geometry Methods in Robustness and Optimization*. PhD thesis, California Institute of Technology, 2000.

[10] G. Xu and S. Burer. A copositive approach for two-stage adjustable robust optimization with uncertain right-hand sides. *working paper*, 2016.

[11] B. Zeng and L. Zhao. Solving two-stage robust optimization problems using a column-and-constraint generation method. *Operations Research Letters*, 41(5):457 – 461, 2013.

Questions & Comments ...

... Thank you!