Decision-dependent Distributionally Robust Optimization

The Facility Location Problem with Random Demand

Gabriel Fortin-Leblanc[1] Mohammad Joshaghani[2]

[1]Université de Montréal

[2]Université du Québec à Montréal

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Outline

1 Introduction to the problem

2 Derive a finite-dimensional MILP

3 Thight the constraints for better convergence

4 Experiments

5 What more?

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