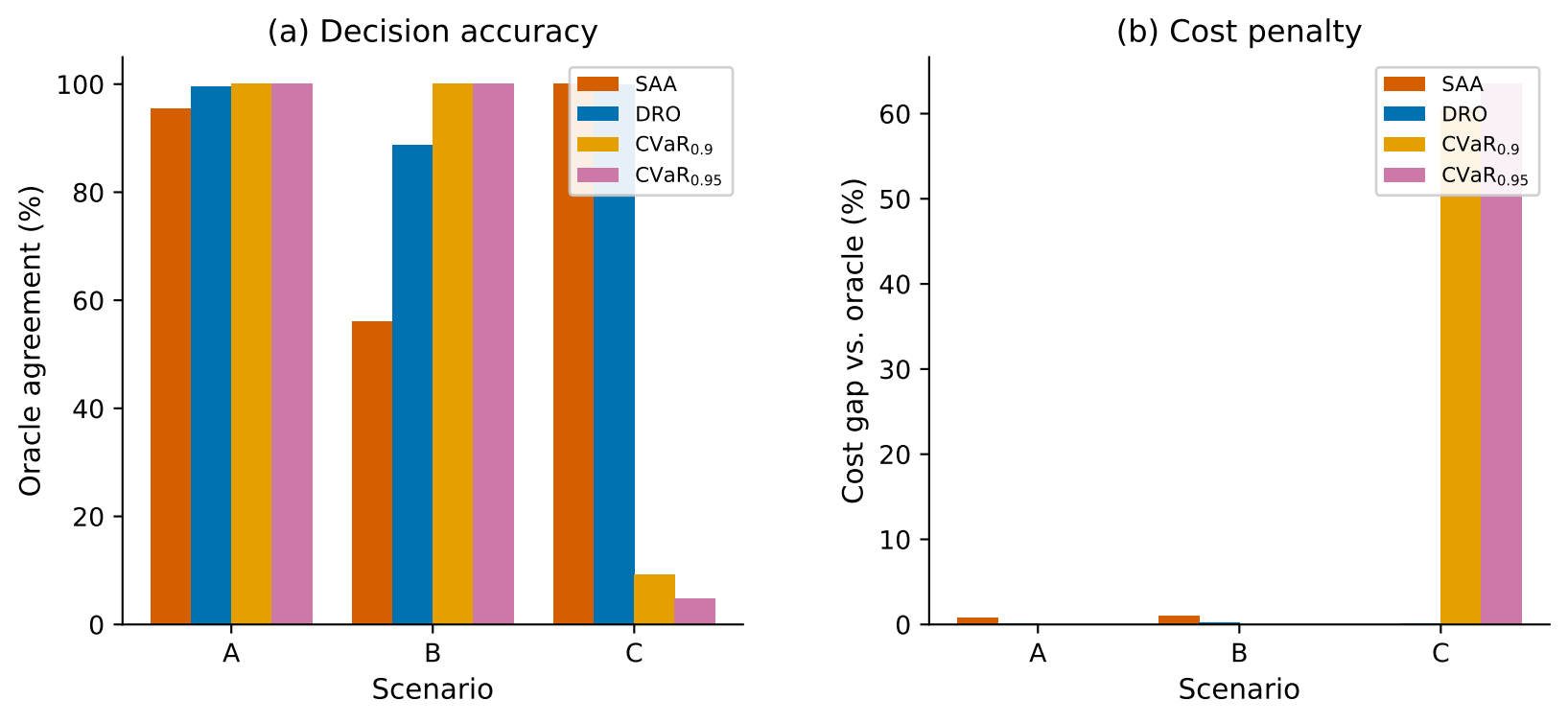
(a) Decision accuracy
Oracle agreement (%)
100
80
60
40
20
0
A
B
C
Scenario
SAA
DRO
CVaR0.9
CVaR0.95
(b) Cost penalty
Cost gap vs. oracle (%)
60
50
40
30
20
10
0
A
B
C
Scenario
SAA
DRO
CVaR0.9
CVaR0.95