

Deterministic Optimization

$$G(\xi)$$

$$\xi$$

$$F(\xi)$$

$$\mathbb{E}[G(\xi)] + \beta \cdot \mathbb{S}[G(\xi)]$$

$$y(\xi)$$

$$(1 - \alpha)\mathbb{E}[F(\xi)] + \alpha \cdot \mathbb{S}[F(\xi)]$$

Optimization Under Uncertainty