

minimax quadratic  
program

Reformulate  
to two LPs

Solve the master  
problem w.r.t  
the generated  
constraints

master problem

$\{ \langle \pi', \bar{\lambda} \rangle, \text{ for random } \bar{\lambda} \}$

send constraints  
once to master

for random  $\bar{\lambda} \in \Lambda$ :  
 $\pi' \leftarrow \max_{\pi} \bar{V}^{\pi}$

sub problem

generate constraints  
for master problem