

Accepted Manuscript

A Model of Distributionally Robust Two-Stage Stochastic Convex Programming with Linear Recourse

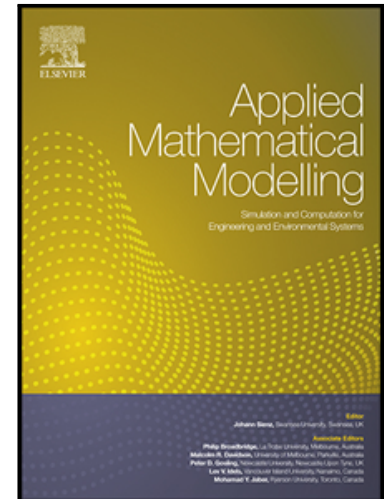
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PII: S0307-904X(17)30738-2
DOI: [10.1016/j.apm.2017.11.039](https://doi.org/10.1016/j.apm.2017.11.039)
Reference: APM 12089

To appear in: *Applied Mathematical Modelling*

Received date: 4 May 2017
Revised date: 26 November 2017
Accepted date: 29 November 2017

Please cite this article as: Bin Li, Xun Qian, Jie Sun, Kok Lay Teo, Changjun Yu, A Model of Distributionally Robust Two-Stage Stochastic Convex Programming with Linear Recourse, *Applied Mathematical Modelling* (2017), doi: [10.1016/j.apm.2017.11.039](https://doi.org/10.1016/j.apm.2017.11.039)



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Highlights

- A new model to handle certain two-stage decision problems under uncertainty is developed and a method for solution to this model is tested and compared with an existing method.
- In particular, it is shown that, by reformulation, the new model is equivalent to a conic convex optimization problem.
- The format of the new model's required input is unified, thus is convenient for users in practice.

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