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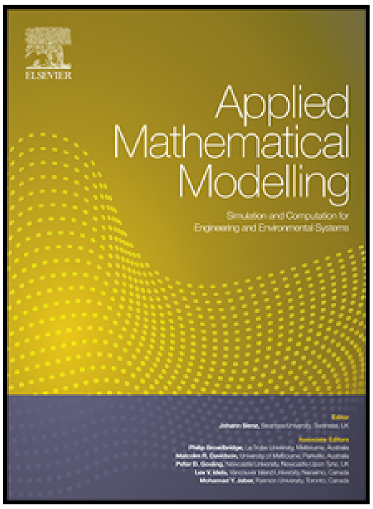

A Model of Distributionally Robust Two-Stage Stochastic Convex Programming with Linear Recourse

Bin Li, Xun Qian, Jie Sun, Kok Lay Teo, Changjun Yu

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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.