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Julia L. Higle Dept. of
Systems and Industrial
Engineering, The
University of Arizona,
Tucson AZ 85721,
julie@sie.arizona.edu

Abstract Stochastic
Programming (SP) was
first introduced by
George Dantzig in the
1950's.

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In the field of

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mathematical optimization, stochastic programming is a framework for modeling optimization problems that involve uncertainty. Whereas deterministic optimization problems are formulated with known parameters, real world problems almost invariably include some unknown parameters. When the parameters are known

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only within certain bounds, one approach to tackling such problems is called robust optimization. Here the goal is to find a solution which is feasible for all such data and o

Stochastic programming - Wikipedia

Stochastic programming is an optimization model that deals with

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optimizing with uncertainty. For example, imagine a company that provides energy to households.

This company is responsible for delivering energy to households based on how much they demand.

Stochastic programming - optimization

A relatively new research area in robust

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optimization is adjustable robust optimization, which allows modification of some decision variables after some time (a recent survey paper is available from here). Stochastic programming models require knowledge about probability distribution functions of uncertain parameters.

stochastic

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**programming -
Modeling the
uncertainty of the ...**

In this paper, a combined stochastic programming and receding horizon control (SPRHC) strategy is proposed for microgrid energy management under uncertainty, which combines the advantages of two-stage stochastic programming (SP) and receding horizon

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control (RHC) strategy.

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**Combined Two-
Stage Stochastic
Programming and
Receding ...**

BASIC STOCHASTIC

PROGRAMMING 16 3.

LINEAR PROGRAMMING

MODELS 30 4.

EXTENDED LINEAR-

QUADRATIC MODELS

46 5. STATES AND

CONTROLS 60 6.

DYNAMIC

PROGRAMMING 75 7.

ADVANCED

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STOCHASTIC PROGRAMMING 96 1.

1. INTRODUCTION

Problems of optimization under uncertainty are characterized by the necessity of making

OPTIMIZATION UNDER UNCERTAINTY

The Stochastic Programming Society (SPS) is a world-wide group of researchers who are developing

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models, methods, and
theory for decisions
under uncertainty.

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With the trend of
energy storage
participating in
ancillary service
markets, it is still
computationally
burdensome to
incorporate the rapidly
changin...

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A stochastic distribution system planning method ...

We propose an optimization framework for stochastic optimal power flow with uncertain loads and renewable generator capacity. Our model follows previo...

Stochastic DC optimal power flow with reserve

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saturation

- Stochastic
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Uncertainty tool-kit for
decision support -

Create meaningful
scenarios / uncertainty
sets - Incorporate

uncertainty and
optimize model - Help
user understand the
“optimal” solution -

Anticipate and
experiment with next
scenarios Visualization
of optimization data -

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Input - Output -
Sensitivities Modeling
Issues for Dealing with
Uncertainty
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**Dealing with
Uncertainty in
Optimization Models
using AIMMS**

Stochastic programming (Dantzig, 1955) is particular from the point of view of approximation and numerical optimization in that it involves a representation of the

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Objective F by an integral (as soon as F stands for an expected cost under a

continuous probability distribution), a large, possibly infinite number of dimensions for x , and a large, possibly infinite number of constraints for defining the feasibility set C .

Multistage

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Stochastic Programming Scenario Tree Based Optimization

presented a stochastic mixed integer linear programming (MILP) model with multi-objective optimization for a CCS in South Korea. The system considers the minimization of costs, environmental impact and risk caused by uncertainty.

Optimization of CCUS Supply Chains

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(2020). Production planning with a two-stage stochastic programming model in a kitting facility under demand and yield uncertainties.

International Journal of Management Science and Engineering Management: Vol. 15, No. 3, pp. 237-246.

Production planning with a two-stage

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stochastic ...

The presence of uncertainty in material properties and geometry of a structure is ubiquitous. The design of robust engineering structures, therefore, needs to incorporate uncertainty in the optimization process. Stochastic gradient descent (SGD) method can alleviate the cost of optimization under uncertainty, which includes

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statistical moments of quantities of interest in the objective and ...

Bi-fidelity stochastic gradient descent for structural ...

To reflect real-life situations, we focus on an uncertain variant of the OP. Two main approaches that deal with optimization under uncertainty are stochastic programming and robust optimization.

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Optimization

**(PDF) The
Orienteering**

**Problem under
Uncertainty ...**

Title: A nonparametric Bayesian approach for simulation optimization with input uncertainty.

Authors: Haowei Wang, Xun Zhang, Szu Hui Ng.

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Abstract: Stochastic simulation models are increasingly popular for analyzing complex

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stochastic systems.

However, the input

distributions required

to drive the simulation

are typically unknown

...

[2008.02154] A

nonparametric

Bayesian approach

for ...

Probabilistically robust

optimization models

These models quantify

the uncertainty in the

"true" value of the

parameter of interest

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by probability
distribution functions.

They have been
traditionally classified
as stochastic
programming and
stochastic optimization
models.

Robust optimization - Wikipedia

Mathematical
Programming
(Optimization) is about
decision making, or
planning. Stochastic
Programming is about

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decision making under uncertainty. View it as

\Mathematical Programming with random parameters"

JeLinderoth (UW-

Madison) Stochastic

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