Contents

Preface		ix
PART I. F	ROBUST LINEAR OPTIMIZATION	1
-	1. Uncertain Linear Optimization Problems and their lest Counterparts	3
	·	
1.1	Data Uncertainty in Linear Optimization	3
1.2	Uncertain Linear Problems and their Robust Counterparts	7
1.3 1.4	Tractability of Robust Counterparts Non-Affine Perturbations	16 23
1.4	Exercises	25 25
1.6	Notes and Remarks	25 25
1.0	Notes and Nemarks	23
Chapter	2. Robust Counterpart Approximations of Scalar Chance	
•	traints	27
2.1	How to Specify an Uncertainty Set	27
2.2	Chance Constraints and their Safe Tractable Approximations	28
2.3	Safe Tractable Approximations of Scalar Chance	
	Constraints: Basic Examples	31
2.4	Extensions	44
2.5	Exercises	60
2.6	Notes and Remarks	64
.		
•	3. Globalized Robust Counterparts of Uncertain LO Prob-	
lems		67
3.1	Globalized Robust Counterpart — Motivation and Definition	67
3.2	Computational Tractability of GRC	69
3.3	Example: Synthesis of Antenna Arrays	70
3.4	Exercises	79
3.5	Notes and Remarks	79
Chanter	4. More on Safe Tractable Approximations of Scalar	
<u>-</u> .	nce Constraints	81

vi CONTENTS

4.1	Robust Counterpart Representation of a Safe Convex	
	Approximation to a Scalar Chance Constraint	81
4.2	Bernstein Approximation of a Chance Constraint	83
4.3	From Bernstein Approximation to Conditional Value at Risk and Back	90
4.4	Majorization	105
4.5	Beyond the Case of Independent Linear Perturbations	109
4.6	Exercises	136
4.7	Notes and Remarks	145
PART II.	ROBUST CONIC OPTIMIZATION	147
Chapter	5. Uncertain Conic Optimization: The Concepts	149
5.1	Uncertain Conic Optimization: Preliminaries	149
5.2 5.3	Robust Counterpart of Uncertain Conic Problem: Tractability Safe Tractable Approximations of RCs of Uncertain Conic	151
	Inequalities	153
5.4	Exercises	156
5.5	Notes and Remarks	157
Chapter	6. Uncertain Conic Quadratic Problems with Tractable	
RCs		159
6.1	A Generic Solvable Case: Scenario Uncertainty	159
6.2	Solvable Case I: Simple Interval Uncertainty	160
6.3	Solvable Case II: Unstructured Norm-Bounded Uncertainty	161
6.4	Solvable Case III: Convex Quadratic Inequality with Un-	
	structured Norm-Bounded Uncertainty	165
6.5	Solvable Case IV: CQI with Simple Ellipsoidal Uncertainty	167
6.6	Illustration: Robust Linear Estimation	173
6.7	Exercises	178
6.8	Notes and Remarks	178
-	7. Approximating RCs of Uncertain Conic Quadratic	
Prob		179
7.1	Structured Norm-Bounded Uncertainty	179
7.2	The Case of ∩-Ellipsoidal Uncertainty	195
7.3	Exercises	201
7.4	Notes and Remarks	201
Chapter	8. Uncertain Semidefinite Problems with Tractable RCs	203
8.1	Uncertain Semidefinite Problems	203
8.2	Tractability of RCs of Uncertain Semidefinite Problems	204
8.3	Exercises	222

CONTENTS vii

8.4	Notes and Remarks	222
-	9. Approximating RCs of Uncertain Semidefinite	
Prob	lems	225
9.1	Tight Tractable Approximations of RCs of Uncertain SDPs	
	with Structured Norm-Bounded Uncertainty	225
9.2	Exercises	232
9.3	Notes and Remarks	234
	10. Approximating Change Constrained COIs and I Mis	
-	10. Approximating Chance Constrained CQIs and LMIs	235
10.1	Chance Constrained LMIs	235
10.2	The Approximation Scheme	240
10.3	Gaussian Majorization	252
10.4	Chance Constrained LMIs: Special Cases	255
10.5	Notes and Remarks	276
Chanter	11. Globalized Robust Counterparts of Uncertain Conic	
Prob	• • • • • • • • • • • • • • • • • • •	279
11.1	Globalized Robust Counterparts of Uncertain Conic	
	Problems: Definition	279
11.2	Safe Tractable Approximations of GRCs	281
11.3	GRC of Uncertain Constraint: Decomposition	282
11.4	Tractability of GRCs	284
11.5	Illustration: Robust Analysis of Nonexpansive Dynamical	204
11.5	Systems	292
	Systems	292
Chapter	12. Robust Classification and Estimation	301
12.1	Robust Support Vector Machines	301
12.2	Robust Classification and Regression	309
12.3	Affine Uncertainty Models	325
12.4	Random Affine Uncertainty Models	331
12.5	Exercises	336
12.6	Notes and remarks	337
12.0	Trotes und Termania	331
PART III.	ROBUST MULTI-STAGE OPTIMIZATION	339
Chapter	13. Robust Markov Decision Processes	341
13.1	Markov Decision Processes	
-		341
13.2		345
13.3	The Robust Bellman Recursion on Finite Horizon	347
13.4	Notes and Remarks	352
Chapter	14. Robust Adjustable Multistage Optimization	355

viii CONTENTS

Index		539
Bibliogra	aphy	531
C.11	Chapter 14	527
C.10	Chapter 12	525
C.9	Chapter 9	523
C.8	Chapter 8	521
C.7	Chapter 7	520
C.6	Chapter 6	519
C.5	Chapter 5	516
C.3 C.4	Chapter 4	513
C.2 C.3	Chapter 3	511 513
C.1 C.2	Chapter 1 Chapter 2	511 511
Appendi C.1	x C. Solutions to Selected Exercises	511
В. 4 В.5	Proofs for Chapter 10	489 506
Б.3 В.4	Matrix Cube Theorem	483 489
B.2 B.3	${\cal S}$ -Lemma Approximate ${\cal S}$ -Lemma	481
B.1	Proofs for Chapter 4	469
	x B. Some Auxiliary Proofs	469
A.3	Efficient Solvability of Convex Programming	460
A.2	Conic Programming	448
A.1	Notation	447
• •	Appendix A. Notation and Prerequisites	
15.3	Controlling a Multi-Echelon Multi-Period Supply Chain	432
15.2	Inventory Management with Flexible Commitment Contracts	421
15.1	Robust Linear Regression and Manufacturing of TV Tubes	417
Chapter	15. Selected Applications	417
PART IV.	SELECTED APPLICATIONS	415
14.6	Notes and Remarks	411
14.5	Exercises	408
	Controllers	392
14.4	Adjustable Robust Optimization and Synthesis of Linear	
14.3	Affinely Adjustable Robust Counterparts	368
14.2	Adjustable Robust Counterpart	357
14.1	Adjustable Robust Optimization: Motivation	355