UNIVERSITY OF BRESCIA

DEPARTMENT OF ECONOMICS AND MANAGEMENT

SEMINAR

Exact Solutions to Stochastic Programs with Decision-Dependent Uncertainty

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Sala della Biblioteca, San Faustino Building

In this talk we focus on stochastic programs where we allow first-stage decisions to determine the probability distribution of the underlying random variables. To solve the resulting problems, we extend and adapt the well-known L-Shaped method. The method in based on a novel, unifying, formulation and on distribution-specific optimality and feasibility cuts for both linear and integer stochastic programs.

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