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Iterated local search algorithms for adjustable robust optimization problems with discrete budget uncertainty

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Two-stage robust optimization with integer recourse is a notoriously difficult class of problems, yet modelling many important applications. In this we talk, we discuss how to heuristically solve these problems, solving the adversarial problem and the outer minimization problem through local search algorithms. We focus on the case where all decision variables as well as the uncertainty are discrete sets. We compare numerically our algorithms with the recent exact algorithm recently proposed in the literature.

Authors: M. MALHEIROS, Igor; POSS, Michael (LIRMM, CNRS)

Orateur: POSS, Michael (LIRMM, CNRS)

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