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Intuitive and Fast Algorithms for Two-Stage Distributionally Robust Optimization

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Distributionally robust optimization (DRO) has been recognized as a powerful optimization scheme to handle random factors in decision making. The mainstream solution methods are generally based on duality theory, which might be technically challenging and less intuitive. In this talk, we consider two-stage DRO from the primal perspective, and develop a corresponding decomposition algorithm (and its variants). It is easy to implement and also demonstrates a strong capacity in computing two-stage DRO.

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