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   Nota di contenuto   Frontmatter -- Contents -- Preface -- Part I. Robust Linear
                      Optimization -- Chapter One. Uncertain Linear Optimization Problems
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                      Approximations of Scalar Chance Constraints -- Chapter Three.
                      Globalized Robust Counterparts of Uncertain LO Problems -- Chapter
                      Four. More on Safe Tractable Approximations of Scalar Chance
                      Constraints -- Part II. Robust Conic Optimization -- Chapter Five.
                      Uncertain Conic Optimization: The Concepts -- Chapter Six. Uncertain
                      Conic Quadratic Problems with Tractable RCs -- Chapter Seven.
                      Approximating RCs of Uncertain Conic Quadratic Problems -- Chapter
                      Eight. Uncertain Semidefinite Problems with Tractable RCs -- Chapter
                      Nine. Approximating RCs of Uncertain Semidefinite Problems --
                      Chapter Ten. Approximating Chance Constrained CQIs and LMIs --
                      Chapter Eleven. Globalized Robust Counterparts of Uncertain Conic
                      Problems -- Chapter Twelve. Robust Classi‾cation and Estimation --
                      Part III. Robust Multi-Stage Optimization -- Chapter Thirteen. Robust
                      Markov Decision Processes -- Chapter Fourteen. Robust Adjustable
                      Multistage Optimization -- Part IV. Selected Applications -- Chapter
                      Fifteen. Selected Applications -- Appendix A: Notation and

Sommario/riassunto	Robust optimization is still a relatively new approach to optimization problems affected by uncertainty, but it has already proved so useful in real applications that it is difficult to tackle such problems today without considering this powerful methodology. Written by the principal developers of robust optimization, and describing the main achievements of a decade of research, this is the first book to provide a comprehensive and up-to-date account of the subject. Robust optimization is designed to meet some major challenges associated with uncertainty-affected optimization problems: to operate under lack of full information on the nature of uncertainty; to model the problem in a form that can be solved efficiently; and to provide guarantees about the performance of the solution. The book starts with a relatively simple treatment of uncertain linear programming, proceeding with a deep analysis of the interconnections between the construction of appropriate uncertainty sets and the classical chance constraints (probabilistic) approach. It then develops the robust optimization theory for uncertain conic quadratic and semidefinite optimization problems and dynamic (multistage) problems. The theory is supported by numerous examples and computational illustrations. An essential book for anyone working on optimization and decision making under uncertainty, Robust Optimization also makes an ideal graduate textbook on the subject.