THE UNIVERSITY OF CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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An Overview of Distributionally Robust Chance-Constrained Optimization

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ABSTRACT

We provide an overview of decisionmaking under uncertainty within a distributionally robust chance-constrained (DRCC) framework. The DRCC framework sits between two well-known optimization paradigms: (1) robust optimization (RO) and (2) stochastic optimization (SO). We use a third framework, (3) data-driven optimization (and two numerical studies), to bridge RO and SO and contextualize a computationally tractable form of the DRCC model.

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