We provide an overview of decision making 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.