Optimization Methods in Finance

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1 Robust Optimization Theory

1. Introduction

2. Uncertainty Sets

3. Robustness Optimization Concepts

   - Constraint Robustness
   - Objective Robustness

4. Summary

5. Example

6. Adjustable Robust Optimization

2 Tools and Strategies for Robust Optimization

1. Sampling

2. Saddle-Point Characterizations