

Robust optimization in telecommunications

Robust Optimization is a field of mathematical dealing with uncertain optimization problems with a potential for applications, e.g. in telecommunication networks design.

In this lecture, we will discuss the following topics:

- Robust (linear) optimization basic concepts: uncertainty sets and the robust counterpart of uncertain optimization problems
- Links with chance constrained programming
- Computational tractability of the robust counterparts
- Affinely adjustable robust counterpart
- Models for telecommunications network design problems under demand uncertainty