

Multi-scenario Efficiency

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Abstract

Robust multi-objective optimization is a recently very active field of studies in mathematics. As the name suggests it is a combination of the two well-known fields of robust optimization, where one deals with uncertain data, and multi-objective optimization.

Multi-scenario Efficiency is a concept for robust multi-objective optimization which deals with the uncertainties by considering them all simultaneously in the objective function. This approach yields a lot of efficient solutions to the arising optimization problem and interesting relations to other robust multi-objective optimization concepts that are investigated.