数学与系统科学研究院

计算数学所学术报告

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报告题目：

A Composite Risk Measure Framework for Decision Making under Uncertainty

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报告时间：**2015** 年 **6** 月 **2** 日（周二）

下午 **15:30~16:30**

报告地点：　科技综合楼三层

311 报告厅

Abstract：

We present a unified framework for decision making under uncertainty. Our framework is based on the composite of two risk measures, where the inner risk measure accounts for the risk of decision given the exact distribution of uncertain model parameters, and the outer risk measure quantifies the risk that occurs when estimating the parameters of distribution. We show that the model is tractable under mild conditions. The framework is a generalization of several existing models, including stochastic programming, robust optimization, distributionally robust optimization, etc. Using this framework, we study a few new models which imply probabilistic guarantees for solutions and yield less conservative results comparing to traditional models. Numerical experiments are performed on portfolio selection problems to demonstrate the strength of our models.

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