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Robust Sensitivity Analysis of the Optimal Value of Linear Programming Guanglin Xu Samuel Burer
September 14, 2015 Revised: November 4, 2015 Abstract We propose a framework for sensitivity analysis of linear programs (LPs) in minimization form, allowing for simultaneous perturbations in the objective coefficients and

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Robust Sensitivity Analysis for Stochastic Systems Henry Lam Department of Mathematics and Statistics, Boston University, 111 Cummington Street, Boston, MA 02215

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Models for robust inference and sensitivity analysis

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