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A Robust Optimization Model for Resource Allocation Problem with Different Time Cycles

In many resource allocation problems, we are faced with the environments that change continuously. The existing uncertainties may cause some changes on the return values of the investment alternatives during the planning horizon which could lead us to have even infeasible solutions. In this talk we consider a new robust resource allocation problem. The proposed method of this talk consider an investment strategy where different investment alternatives may return in various time cycles and resources can be allocated only at the beginning of each period. We develop a mathematical formulation for the problem of robust resource allocation. The implementation of the proposed method is discussed through a numerical example.