



*Engineering Management, Information, and Systems
Seminar Series*



We study multistage distributionally robust mixed integer programs under endogenous uncertainty, where the probability distribution of stage wise uncertainty depends on the decisions made in previous stages. We first consider two ambiguity sets defined by decision dependent bounds on the first and second moments of uncertain parameters and by mean and covariance matrix that exactly match decision dependent empirical ones,

respectively. For both sets, we show that the subproblem in each stage can be recast as a mixed integer linear program (MILP). Moreover, we extend the general moment based ambiguity set in (Delage and Ye, 2010) to the multistage decision dependent setting, and derive mixed integer semidefinite programming (MISDP) reformulations of stage wise subproblems. We develop methods solving a series of MILPs for approximating lower and upper bounds of the optimal objective value of the multistage MISDPs. We deploy the Stochastic Dual Dynamic integer Programming (SDDiP) method for solving the problem under risk neutral or risk averse objectives, and conduct numerical studies on multistage facility location instances having diverse sizes under different parameter and uncertainty settings.

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