Scenario-optimization: a methodology for control, identification and classification

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Abstract:

Scenario optimization is a general methodology that enables one to make designs based on knowledge sourced from empirical data. When the scenario design is applied to a new case, its performance is guaranteed by the generalization theory that underpins the method. In this talk, the scenario approach will be presented along with its theoretical foundations. The generality of the scenario approach makes it useful across a variety of fields including control, identification and classification and examples will be provided to highlight its versatility.