عنوان مقاله:

A Fractile Model for Stochastic Interval Linear Programming Problems

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خلاصه مقاله:

In this paper, we first introduce a new category of mathematical programming where the problem coefficients are interval random variables. These problems include two different kinds of ambiguity in the problem coefficients which are being interval and being random. We use Fractile method to solve these problems. In this method, using the existing method, we change the interval problem coefficients to random mode and then we solve the random problem using Fractile method. Also, a numerical example is presented to show the effectiveness of this model. Finally, we emphasize that this approach can be useful for the model with multi-objective as a generalized model in the future study.

کلمات کلیدی:

Random variable, Random interval variable, Random interval programming, Fractile model