



THE UNIVERSITY OF  
**CHICAGO**

Department of Statistics

DISSERTATION PROPOSAL

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Distributionally Robust Optimization with Time Dependent Data

THURSDAY, November 14, 2019, at 10:00 AM  
Jones 303, 5747 S. Ellis Avenue

ABSTRACT

We present a distributionally robust formulation of a stochastic optimization problem for non-i.i.d vector autoregressive data. We use the Wasserstein distance to define robustness in the space of distributions and we show, using duality theory, that the problem is equivalent to a finite convex-concave saddle point problem. The performance of the method is demonstrated on both synthetic and real data.