Optimization problem

$$\max_{\boldsymbol{w},s_{ts}} f(\boldsymbol{w})$$

$$\text{subject to } \sum_{i=1}^{N} w_i r_{is} + s_{ts} \geq y_t, \quad t = 1, ..., T; s = 1, ..., T$$

$$\sum_{s=1}^{T} p_s s_{ts} \leq F_Y^{(2)}(y_t), \quad t = 1, ..., T$$

$$s_{ts} \geq 0, \quad t = 1, ..., T; s = 1, ..., T$$

$$\boldsymbol{w} \in W.$$

Encoding of the problem
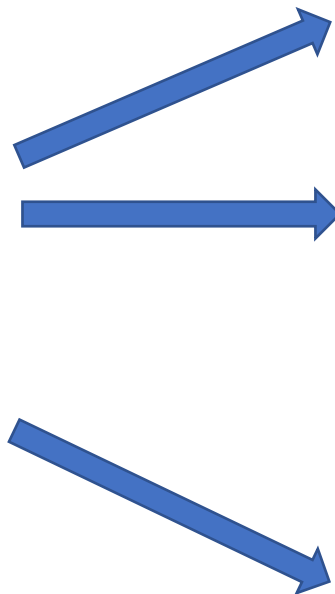
Send the problem to a solver using a connector

SOLVER

Get solution