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Developing a Hybrid Algorithm Integrating Robust Optimization and Reinforcement Learning for Solving Large-Scale Dynamic Optimization Problems

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Article information:

Manuscript received: 04 May 2026; **Accepted:** 17 June 2026; **Published:** 25 July 2026

Abstract: Large-Scale Dynamic Optimization Problems (LSDOPs) have become increasingly important in Operations Research due to their wide range of applications in manufacturing, logistics, transportation, energy systems, and intelligent decision-making. These problems are characterized by continuously changing environments and uncertain parameters, making conventional optimization techniques less effective in producing reliable and adaptive solutions. This study proposes a novel hybrid optimization algorithm that integrates Robust Optimization (RO) and Reinforcement Learning (RL) to address large-scale dynamic optimization problems under uncertainty. The proposed framework combines the ability of Robust Optimization to generate reliable solutions that remain feasible under uncertain conditions with the adaptive learning capability of Reinforcement Learning, which continuously improves decision-making through interaction with the optimization environment. The research presents the mathematical formulation of the hybrid model, followed by a detailed mathematical implementation describing the interaction between the optimization process and the learning mechanism. The proposed algorithm is designed to enhance solution quality, improve adaptability to environmental changes, and maintain computational efficiency while preserving robustness against uncertainty.

Keywords: Robust Optimization, Reinforcement Learning, Hybrid Algorithm, Large-Scale Dynamic Optimization, Operations Research, Mathematical Modeling, Dynamic Decision-Making, Uncertainty

1. Introduction

Optimization has become one of the fundamental research areas in Operations Research due to its significant role in supporting decision-making across industrial, engineering, and service systems. With the rapid development of digital technologies and artificial intelligence, optimization problems have become increasingly complex, particularly in environments characterized by continuous changes and uncertainty. Many real-world applications, such as smart manufacturing, logistics, supply chain management, and resource allocation, involve dynamic conditions in which system parameters and operational constraints evolve over time. These characteristics have created the need for optimization methods that can generate reliable solutions while remaining responsive to environmental changes. Large-Scale Dynamic Optimization Problems (LSDOPs) represent one of the most challenging categories of optimization problems because they combine high-dimensional decision spaces with continuously changing environments. Traditional optimization algorithms often perform well in static settings; however, their performance tends to decline when the optimization landscape changes during the search process. Consequently, researchers have devoted increasing

attention to developing optimization techniques capable of addressing uncertainty and adapting to dynamic conditions simultaneously. Among the approaches proposed to overcome uncertainty, Robust Optimization (RO) has gained considerable recognition for its ability to produce solutions that remain feasible and effective under different uncertainty scenarios. Rather than relying on fixed parameter values, Robust Optimization explicitly incorporates uncertainty into the mathematical model, allowing decision-makers to obtain solutions that maintain acceptable performance even when the available data deviate from their expected values. Despite these advantages, Robust Optimization is generally limited in its ability to update decisions automatically as environmental conditions continue to evolve.

These complementary characteristics have encouraged researchers to investigate hybrid optimization frameworks that combine mathematical optimization methods with artificial intelligence techniques. Integrating Robust Optimization with Reinforcement Learning offers a promising direction because it combines the stability of robust optimization with the adaptive learning capability of reinforcement learning. Such integration is expected to improve optimization performance by generating solutions that are not only resistant to uncertainty but also capable of adapting continuously to environmental variations. Accordingly, this study proposes a hybrid optimization algorithm that integrates Robust Optimization and Reinforcement Learning for solving Large-Scale Dynamic Optimization Problems. The proposed approach includes the development of a mathematical optimization model, implementation of the hybrid algorithm using Python, and comprehensive performance evaluation through computational experiments. The proposed method will be compared with conventional optimization algorithms using several evaluation criteria, including solution quality, convergence behavior, computational efficiency, and robustness under dynamic and uncertain environments.

Although substantial progress has been achieved in optimization methods and artificial intelligence techniques, current approaches still face significant challenges when solving Large-Scale Dynamic Optimization Problems. Robust Optimization provides reliable solutions under uncertainty but does not adequately support continuous adaptation to environmental changes. In contrast, Reinforcement Learning offers adaptive learning capabilities but may suffer from unstable performance in uncertain environments. Therefore, there remains a need for an integrated optimization framework that combines the strengths of both approaches. This research addresses this gap by developing a hybrid algorithm capable of producing reliable, adaptive, and computationally efficient solutions for large-scale dynamic optimization problems.

The importance of this research is reflected in the following aspects: Developing a novel hybrid optimization algorithm integrating Robust Optimization and Reinforcement Learning. Contributing to the advancement of Operations Research through the integration of optimization and artificial intelligence techniques. Improving optimization performance in terms of solution quality and computational efficiency. Enhancing the capability of optimization systems to cope with uncertainty and continuously changing environments. Providing a practical framework applicable to smart manufacturing, logistics, supply chain management, scheduling, and resource allocation.

The main objectives of this study are: To review the theoretical foundations of Robust Optimization and Reinforcement Learning. To investigate the characteristics of Large-Scale Dynamic Optimization Problems. To design and develop a hybrid optimization algorithm integrating Robust Optimization with Reinforcement Learning. To formulate a mathematical optimization model for the selected problem. To implement the proposed algorithm using Python and evaluate its performance on benchmark datasets. To compare the proposed algorithm with existing optimization techniques. To assess the proposed algorithm using solution quality, convergence speed, execution time, and robustness as performance indicators.

2. Materials and Methods

The present study adopts a **descriptive-analytical approach** to establish the theoretical framework by critically reviewing and analyzing the scientific literature and previous studies related to **Robust Optimization, Reinforcement Learning, and Large-**

Scale Dynamic Optimization Problems, with the aim of providing a solid scientific foundation for the research. The practical component of the study is based on an **experimental approach**, through which a hybrid algorithm integrating Robust Optimization and Reinforcement Learning is designed and developed. The proposed algorithm is implemented using the **Python** programming language and evaluated on benchmark datasets. A series of computational experiments is conducted to assess the effectiveness of the proposed algorithm, and its performance is compared with several conventional optimization algorithms using key performance indicators, including solution quality, execution time, convergence speed, and the

Robust Optimization (RO) is considered one of the most significant modern approaches in Operations Research. It emerged in response to the growing need for mathematical models capable of addressing the uncertainty associated with the data and parameters used in optimization problems. In real-world applications, parameter values are rarely known with complete accuracy, as they are influenced by various factors such as market fluctuations, demand variability, resource limitations, and changing economic and environmental conditions. Consequently, traditional optimization models that rely on deterministic data often fail to produce stable and reliable solutions.

Unlike conventional optimization methods, Robust Optimization does not seek the optimal solution for a single deterministic scenario. Instead, it aims to identify solutions that remain feasible and effective across a range of possible scenarios within predefined uncertainty bounds. This enables decision-makers to ensure that the obtained solutions remain implementable even when parameter values change or unexpected events occur, making Robust Optimization particularly valuable in dynamic and uncertain environments. The field of Robust Optimization has experienced remarkable development since the late 1990s, when Ben-Tal and Nemirovski introduced innovative mathematical formulations based on **uncertainty sets**, which established Robust Optimization as one of the most active research areas in Operations Research. Subsequently, Bertsimas and Sim proposed the concept of **adjustable robust optimization**, achieving a better balance between solution conservatism and solution quality, thereby making robust models more suitable for practical applications than earlier formulations.

3. Results

3.1 Principles and Mathematical Foundations of Robust Optimization

Robust Optimization (RO) is founded on a set of mathematical principles and theoretical concepts designed to construct optimization models capable of handling uncertainty in the data and parameters involved in optimization problems. Unlike conventional optimization models, which assume that all parameters are known precisely and remain fixed, Robust Optimization assumes that some parameters may vary within predefined ranges or uncertainty sets. Consequently, it seeks solutions that remain feasible and maintain satisfactory performance under all possible realizations of uncertain parameters [1]. The concept of uncertainty constitutes the cornerstone of Robust Optimization. It refers to the inability to determine the future values of model parameters with complete accuracy due to economic, operational, environmental, or technological fluctuations. Such uncertainty may arise from variations in market demand, raw material prices, production capacity, transportation times, exchange rates, or other factors that are inherently difficult to predict. Ignoring these uncertainties may lead to optimization solutions that become infeasible or ineffective when implemented in real-world environments [2]. To address this challenge, Robust Optimization relies on Uncertainty Sets, which are mathematical sets defining the range within which uncertain parameters are allowed to vary. The selection of an appropriate uncertainty set depends on the characteristics of the optimization problem. Common uncertainty sets include Box Uncertainty Sets, Polyhedral Sets, Ellipsoidal Sets, and Data-Driven Uncertainty Sets constructed from historical observations. Choosing an appropriate uncertainty set is essential because it balances solution robustness and optimality. Excessively large uncertainty sets may produce overly conservative solutions, whereas overly restrictive sets may fail to provide adequate protection against possible parameter deviations [3]. Mathematically, a conventional optimization problem can be expressed as:

$$\min_{\mathbf{x}} f(\mathbf{x}) \quad \text{Subject to: } \mathbf{G}_i(\mathbf{x}, \mathbf{a}) \leq 0, \quad \forall i=1, 2, \dots, m$$

Where $\mathbf{x}$ denotes the vector of decision

variables, and θ represents the model parameters. In Robust Optimization, however, the parameter vector θ is assumed to belong to an uncertainty set Θ , and the optimization model is reformulated as:

$$\min_{\theta} f(x) \quad \text{Subject to: } G_i(x, \theta) \leq 0, \quad \forall \theta \in \Theta$$

This formulation requires that all constraints remain satisfied for every possible realization of the uncertain parameters within the uncertainty set, thereby ensuring that the obtained solution remains feasible even when the input data change [4]. One of the most influential developments in Robust Optimization is the concept of the Budget of Uncertainty, introduced by Bertsimas and Sim.

3.2 Advantages and Limitations of Robust Optimization

Robust Optimization is considered one of the most prominent modern approaches in Operations Research. In recent years, it has attracted significant attention due to its ability to address uncertainty in many real-world optimization problems. This approach has demonstrated high efficiency in improving the reliability of decisions and enhancing the stability of solutions. However, like other optimization techniques, it has certain limitations and challenges that should be considered when designing mathematical models and implementing them in practice [5].

3.2.1 Advantages of Robust Optimization

Robust Optimization possesses several advantages that have made it one of the most widely used optimization techniques in industrial, economic, and engineering applications. The most important advantages include:

- a. **Effective Handling of Uncertainty** The primary advantage of Robust Optimization is its ability to deal directly with uncertainty. It assumes that input data and model parameters may vary within predefined uncertainty sets and seeks solutions that remain feasible despite these variations. Consequently, it reduces the likelihood of solution failure when implemented in real-world environments [6].
- b. **Producing Stable and Reliable Solutions** Rather than identifying an optimal solution for a single scenario, Robust Optimization aims to obtain solutions that maintain satisfactory performance across a wide range of possible scenarios. This enhances decision reliability and reduces operational risks [7].
- c. **No Need for Probability Distribution Information** Unlike Stochastic Programming, Robust Optimization does not require prior knowledge of the probability distributions of uncertain parameters. Instead, it only requires the specification of uncertainty sets, making it particularly suitable for situations where historical data are limited or incomplete [8].
- d. **Easy Integration with Other Optimization Techniques** Robust Optimization can be integrated with numerous optimization methods, including linear programming, nonlinear programming, evolutionary algorithms, and artificial intelligence techniques such as Reinforcement Learning. This integration contributes to the development of hybrid models that are more efficient and adaptable to dynamic environments [9].
- e. **Wide Range of Applications** Robust Optimization has been successfully applied in various fields, including production planning, supply chain management, transportation, energy systems, telecommunications, healthcare, and portfolio optimization. In these applications, it has improved decision quality while mitigating the effects of uncertainty and risk [10].

3.2.2 Limitations of Robust Optimization

Despite its numerous advantages, Robust Optimization also has several limitations, including the following:

- a. **Over-Conservatism** One of the major criticisms of Robust Optimization is its tendency to generate overly conservative solutions. Since many robust models are designed based on worst-case scenarios, the resulting decisions may be highly reliable but economically less efficient [10].
- b. **Difficulty in Selecting the Uncertainty Set** The effectiveness of a Robust Optimization model largely depends on the appropriate selection of the uncertainty set. If the uncertainty set is excessively large, the resulting solutions become overly conservative. Conversely, if it is too small, the model may fail to

provide adequate protection against actual uncertainties, thereby reducing its effectiveness [11].

- c. **High Computational Complexity** The computational complexity of Robust Optimization increases with the number of decision variables and the size of the uncertainty set. Consequently, solving large-scale dynamic optimization problems may require considerable computational resources and longer solution times [12].
- d. **Limited Adaptability** Most traditional Robust Optimization models rely on information specified before the optimization process begins. Therefore, they lack the ability to learn from newly available data or continuously update their decisions as the environment changes. This limitation has motivated recent research to integrate Robust Optimization with Reinforcement Learning techniques [13].

3.2.3 Comparison Between Robust Optimization and Classical Optimization

The main differences between Robust Optimization and Classical Optimization can be summarized as follows:

Comparison Criterion	Classical Optimization	Robust Optimization
Nature of Data	Deterministic and known data	Uncertain data within predefined uncertainty sets
Objective	Obtain the optimal solution	Obtain a stable and implementable solution
Handling of Uncertainty	Does not explicitly consider uncertainty	Directly accounts for uncertainty
Solution Flexibility	Low when data change	Relatively high in uncertain and dynamic environments
Typical Applications	Deterministic problems	Dynamic and uncertain optimization problems

The above comparison demonstrates that Robust Optimization is not solely concerned with achieving the optimal objective function value; rather, it emphasizes maintaining solution stability and feasibility under varying conditions. This characteristic makes it particularly suitable for modern applications characterized by uncertainty and dynamic environments.

Accordingly, Robust Optimization has become one of the most important mathematical approaches for addressing uncertainty. Nevertheless, its limited adaptability to continuously changing environments has encouraged researchers to develop hybrid algorithms that integrate Robust Optimization with artificial intelligence techniques, particularly Reinforcement Learning, in order to combine solution robustness with learning and adaptation capabilities. This integration forms the scientific foundation of the present research [14].

3.3 Applications of Robust Optimization

Robust Optimization has become one of the most widely used optimization approaches in recent years due to its strong capability to handle uncertainty in real-world systems. Its applications have expanded to encompass a broad range of industrial and service sectors, contributing significantly to improving decision quality and reducing risks associated with uncertain data and changing operational conditions. Recent literature emphasizes that Robust Optimization has become a fundamental decision-support tool in dynamic and complex environments [15].

3.3.1 Applications of Robust Optimization in Supply Chain Management

Supply chain management is one of the fields that has benefited most from Robust Optimization because of continuous fluctuations in customer demand, raw material prices, transportation delays, and unstable global markets. Robust Optimization has been applied to supply chain network design, supplier selection, production planning, and inventory management to ensure operational continuity and minimize operational risks. Recent studies also indicate that integrating Robust Optimization with digital technologies enhances supply chain resilience and improves the ability to respond effectively to global disruptions.

3.3.2 Applications in Smart Manufacturing

With the emergence of Industry 4.0 technologies, the need for optimization models capable of handling continuously changing data has increased significantly. Robust Optimization has become an essential tool for production scheduling, resource allocation, manufacturing line optimization, and equipment maintenance by providing stable

solutions that reduce the impact of unexpected failures and operational uncertainties. Studies have shown that applying Robust Optimization in smart factories improves operational efficiency and reduces production costs.

3.3.3 Applications of Robust Optimization in Energy Systems

The energy sector has witnessed extensive adoption of Robust Optimization, particularly with the growing integration of renewable energy sources such as solar and wind power, whose outputs are inherently uncertain. Robust Optimization models have been employed in power system operation planning, load management, energy allocation, and infrastructure investment planning, thereby enhancing power system reliability and reducing the adverse effects of uncertainty on overall system performance.

4. Discussion

4.1 Applications of Robust Optimization in Artificial Intelligence

In recent years, researchers have increasingly integrated Robust Optimization with Artificial Intelligence techniques, particularly Machine Learning (ML) and Reinforcement Learning (RL), to develop intelligent systems capable of making more flexible and reliable decisions. This integration combines the ability of Robust Optimization to manage uncertainty with the adaptive learning capabilities of Reinforcement Learning, leading to significant improvements in intelligent applications such as robotics, intelligent transportation systems, resource management, and smart supply chains.

4.2 Applications of Robust Optimization in Healthcare

Robust Optimization is increasingly employed in the healthcare sector, particularly in medical resource planning, surgical scheduling, hospital bed management, and the distribution of medicines and medical supplies. This approach enhances healthcare efficiency under uncertain patient demand and resource availability, ultimately improving service quality while reducing resource waste.

4.2.1 Design of the Proposed Hybrid Algorithm

Large-Scale Dynamic Optimization Problems (LSDOPs) are among the most important research topics in Operations Research due to the dynamic nature of operational environments and the continuous increase in the number of decision variables and constraints. Changes in problem parameters over time often reduce the effectiveness of conventional optimization algorithms, as these methods typically assume static data or only limited variations. Consequently, the solutions they generate may fail to maintain their effectiveness in dynamic environments. To address these challenges, Robust Optimization (RO) has emerged as one of the most important mathematical approaches for obtaining solutions that remain effective despite uncertainty in data and model parameters. This approach represents uncertainty through predefined Uncertainty Sets and seeks solutions that achieve the best possible performance across all scenarios within these sets. As a result, Robust Optimization enhances the reliability of decisions and reduces the adverse effects of unexpected variations. Despite its advantages, numerous studies have pointed out that Robust Optimization may encounter difficulties in adapting rapidly to continuously changing dynamic environments. This limitation arises because robust models are generally constructed based on information available at a particular point in time, which may reduce the quality of solutions when frequent environmental changes occur. In contrast, Reinforcement Learning (RL) is one of the most prominent Artificial Intelligence techniques capable of learning through direct interaction with the environment. An intelligent Agent learns to select appropriate actions based on the rewards obtained from its previous decisions. Reinforcement Learning has demonstrated remarkable effectiveness in dynamic environments and sequential decision-making problems, leading to its widespread application in control systems, robotics, resource management, and intelligent systems. Recent, scientific reviews further indicate that integrating Robust Optimization with Reinforcement Learning represents one of the most promising research directions. Such integration combines the reliability and stability provided by Robust Optimization with the adaptive learning capabilities of Reinforcement Learning, particularly in problems characterized by high levels of uncertainty and continuously changing data. After each learning episode, the agent updates its decision-making policy according to the knowledge acquired through experience and sends the improved solutions back to the Robust Optimization model for

re-evaluation under the current level of uncertainty. This iterative process continues until one of the predefined stopping criteria is satisfied, such as reaching the maximum number of iterations or achieving convergence in the objective function value.

The proposed hybrid algorithm aims to achieve three primary objectives:

- a. Enhance the robustness and stability of solutions under uncertain conditions. Improve adaptability to dynamic environmental changes.
- b. Reduce computational time required to obtain high-quality solutions.

These objectives constitute the principal scientific contribution of the present research.

4.2.2 Architecture of the Proposed Hybrid Algorithm

The proposed hybrid algorithm is based on integrating the Robust Optimization (RO) model with Reinforcement Learning (RL) techniques in order to exploit the strengths of both approaches. Robust Optimization provides stable solutions under uncertainty, whereas Reinforcement Learning enables the system to learn continuously and adapt to changes in the operating environment. Recent studies have identified this type of integration as one of the most promising directions for developing intelligent optimization algorithms because it improves both solution quality and robustness in dynamic environments. The proposed architecture is designed as a sequential framework consisting of several interconnected modules that operate in an integrated manner. The output of each stage serves as the input to the subsequent stage, allowing continuous re-evaluation and refinement of solutions whenever new information becomes available or changes occur in the problem environment. The first stage begins with problem data acquisition, which includes decision variables, the objective function, constraints, and historical or real-time operational data. At this stage, a data preprocessing procedure is performed to eliminate inconsistent values, normalize the data, and identify the variables that have the greatest impact on the optimization process. The processed data are then transferred to the uncertainty analysis module, where the parameters that are likely to vary during operation such as demand, operating costs, processing times, or resource availability are identified. Based on these parameters, an Uncertainty Set is constructed to enable the Robust Optimization model to generate solutions capable of maintaining their performance under future uncertainties. In the third stage, the Robust Optimization model is executed to generate an initial set of solutions that achieves the best trade-off between the objective function value and the level of risk associated with uncertainty. These solutions serve as the starting point for the learning process. They are considered preliminary rather than final solutions, as they will be further refined through Reinforcement Learning. The initial solutions are subsequently transferred to the Reinforcement Learning agent, which interacts with the environment by selecting a sequence of Actions, observing the resulting State transitions, and receiving corresponding Reward values.

Stages of the Proposed Hybrid Algorithm/The proposed hybrid algorithm consists of a sequence of interconnected stages designed to achieve effective integration between Robust Optimization (RO) and Reinforcement Learning (RL). These stages operate iteratively, allowing the generated solutions to be continuously updated whenever changes occur in the problem environment or new data become available. This iterative mechanism makes the proposed algorithm more suitable for Large-Scale Dynamic Optimization Problems (LSDOPs) than conventional optimization algorithms, which typically rely on a single optimization cycle.

Stage 1: Problem Data Input /The algorithm begins by receiving all problem-related data, including the decision variables, objective function, constraints, as well as historical and real-time operational data. A data preprocessing step is then performed to ensure data completeness, eliminate missing or inconsistent values, and normalize the data to facilitate subsequent computational processes.

Stage 2: Identification of Uncertainty Sources/After preprocessing, the algorithm identifies the parameters that are likely to change during execution, such as customer demand, operating costs, processing times, and resource availability. The range of variation for each parameter is then specified, and an Uncertainty Set is constructed to serve as the basis for the Robust Optimization model during the search for reliable solutions.

Stage 3: Generation of Initial Solutions Using Robust Optimization/At this stage, the Robust Optimization model is executed to generate an initial set of solutions that achieves the best possible objective function value while maintaining solution robustness under uncertainty. These solutions serve as the starting point for the learning process and are subsequently provided as inputs to the Reinforcement Learning agent.

Stage 4: Solution Evaluation Using Reinforcement Learning/The initial solutions are transferred to the Reinforcement Learning agent, which interacts with the environment by executing different Actions and observing the resulting outcomes. After each interaction, the agent receives a Reward that reflects the quality of the selected decision. These rewards are then used to update the decision-making policy, enabling continuous performance improvement in subsequent learning iterations.

Stage 5: Solution Updating and Re-Optimization/After completing each learning cycle, the improved solutions are returned to the Robust Optimization model for re-evaluation according to the current level of uncertainty. If further improvement is possible, the iterative learning and optimization process continues until the desired level of performance stability is achieved.

Stage 6: Verification of Stopping Criteria/At the end of each iteration, the algorithm checks whether one or more predefined stopping criteria have been satisfied, including:

Reaching the maximum number of iterations. No significant improvement in the objective function value over a specified number of consecutive iterations. Achieving the required level of solution stability.

If none of these conditions is satisfied, the algorithm returns to the learning stage and initiates another optimization cycle. Otherwise, the best-performing solution is accepted as the final output of the proposed algorithm.

Stage 7: Extraction of the Final Solution/After completing all execution stages, the algorithm selects the best solution according to several performance indicators, including solution quality, convergence speed, robustness against uncertainty, and adaptability to dynamic environmental changes. The obtained results are then used in the evaluation phase and compared with those of other optimization algorithms examined in this study, such as the Genetic Algorithm (GA) and Particle Swarm Optimization (PSO), in order to assess the performance improvements achieved by the proposed hybrid algorithm.

4.2.3 Stages of the Proposed Hybrid Algorithm

The proposed hybrid algorithm consists of a sequence of interconnected stages designed to achieve effective integration between Robust Optimization (RO) and Reinforcement Learning (RL). These stages operate iteratively, allowing solutions to be continuously updated whenever changes occur in the problem environment or new data become available. This iterative framework is more suitable for Large-Scale Dynamic Optimization Problems (LSDOPs) than conventional optimization algorithms, which generally rely on a single optimization cycle.

Stage 1: Problem Data Input/The algorithm begins by receiving all data related to the optimization problem, including the decision variables, objective function, constraints, as well as historical and real-time operational data. A preprocessing procedure is then carried out to ensure data completeness, eliminate missing or inconsistent values, and normalize the data to facilitate the subsequent optimization process.

Stage 2: Identification of Uncertainty Sources/After preprocessing, the algorithm identifies the parameters that may change during execution, such as customer demand, operating costs, processing times, and resource availability. The allowable variation range for each parameter is then determined, and an Uncertainty Set is constructed to provide the basis for the Robust Optimization model when searching for reliable solutions.

Stage 3: Generation of Initial Solutions Using Robust Optimization/At this stage, the Robust Optimization model is executed to generate an initial set of solutions that achieves the best possible objective function value while maintaining solution robustness under uncertainty. These solutions serve as the starting point of the learning process and are used as inputs to the Reinforcement Learning agent.

Stage 4: Solution Evaluation Using Reinforcement Learning/The initial solutions are transferred to the Reinforcement Learning agent, which interacts with the environment by executing different actions and observing the resulting outcomes. After each interaction, the agent receives a reward that reflects the quality of the selected decision.

These rewards are then used to update the agent's decision-making policy and improve its performance in subsequent learning iterations.

Stage 5: Solution Updating and Re-Optimization/After completing each learning cycle, the improved solutions are sent back to the Robust Optimization model for re-evaluation under the current uncertainty conditions. If further improvements are possible, the iterative optimization and learning process continues until the desired level of performance stability is achieved.

Stage 6: Verification of the Stopping Criteria/At the end of each iteration, the algorithm checks whether one or more predefined stopping criteria have been satisfied, including:

Reaching the maximum number of iterations. No significant improvement in the objective function value over a specified number of consecutive iterations. Achieving the required level of solution stability.

If none of these conditions is met, the algorithm returns to the learning stage and performs another optimization cycle. Otherwise, the best solution is accepted as the final output of the proposed algorithm.

Stage 7: Extraction of the Final Solution/After completing all execution stages, the algorithm selects the best optimization solution based on several performance indicators, including solution quality, convergence speed, robustness against uncertainty, and adaptability to dynamic environmental changes. These results are then used in the evaluation phase and compared with those obtained from other optimization algorithms examined in this research, such as the Genetic Algorithm (GA) and Particle Swarm Optimization (PSO), in order to assess the performance improvements achieved by the proposed hybrid algorithm.

Flowchart of the Proposed Hybrid Algorithm/The flowchart provides a visual representation of the execution sequence of the proposed hybrid algorithm and illustrates the logical relationships among its main components. It demonstrates how data are transferred between the Robust Optimization (RO) model and the Reinforcement Learning (RL) agent, as well as how solutions are iteratively updated until the best possible solution is obtained. Several researchers have emphasized that flowcharts facilitate the understanding of complex algorithmic structures and improve the reproducibility and verification of computational results. The proposed flowchart illustrates that the algorithm is based on a Feedback Loop, which enables continuous information exchange between the Robust Optimization model and the Reinforcement Learning agent. This iterative interaction progressively improves the quality of the generated solutions during each learning cycle. This feedback mechanism represents the principal distinction between.

Which typically perform a single optimization process without continuously updating the solutions

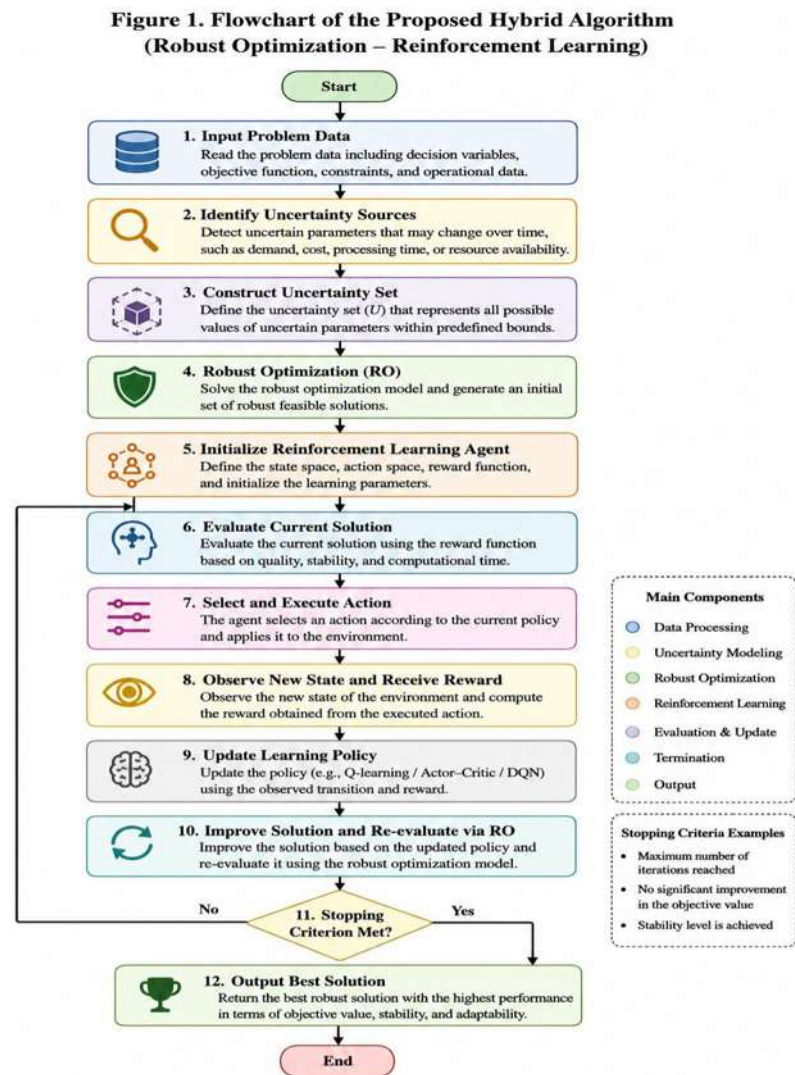


Figure 1. Flowchart of the Proposed Hybrid Algorithm

Figure (2-1) illustrates that the proposed algorithm is built upon the integration of two fundamental stages. The first stage generates robust and reliable solutions using Robust Optimization, while the second stage continuously refines these solutions through Reinforcement Learning. This integration enhances optimization efficiency, reduces the impact of uncertainty, and preserves the algorithm's ability to adapt to dynamic environmental changes. These characteristics form the foundation for the mathematical formulation and computational experiments presented in the following sections of this chapter. The proposed hybrid algorithm and conventional optimization algorithms, optimization efficiency, reduces the impact of uncertainty, and preserves the algorithm's ability to adapt to dynamic environmental changes. These characteristics form the

foundation for the mathematical formulation and computational experiments presented in the following sections of this chapter

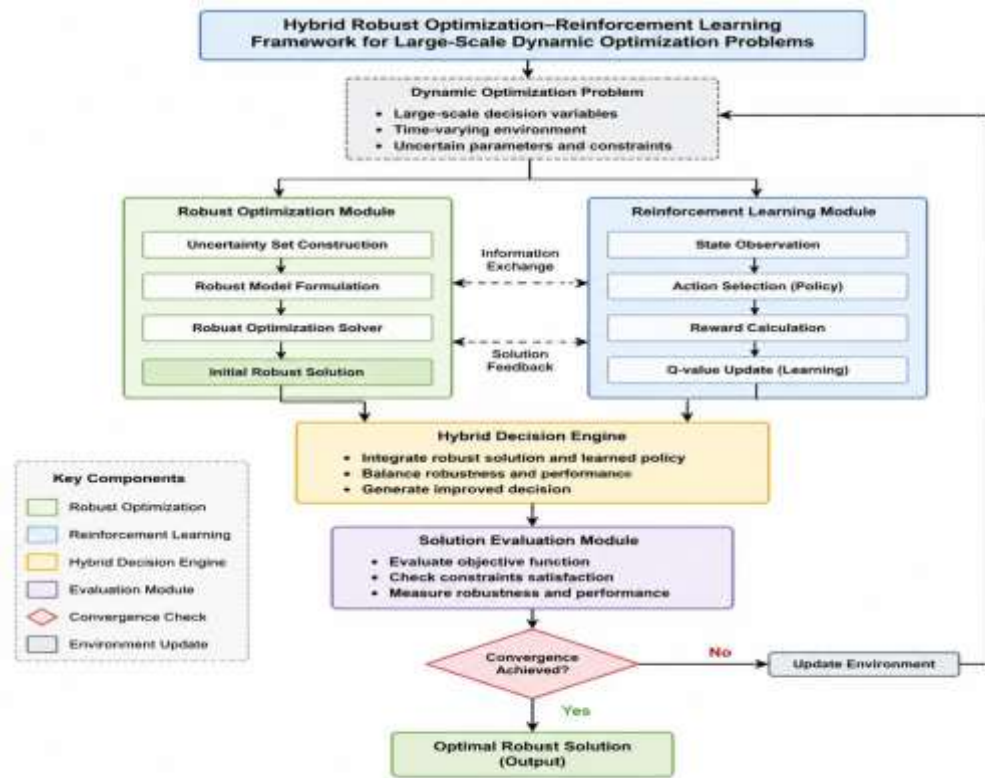


Figure 2. Structural Diagram of the Proposed Hybrid Algorithm

4.2.4 Mathematical Formulation of the Proposed Hybrid Model

The mathematical formulation constitutes the foundation upon which optimization models are built, as it transforms a real-world problem into a mathematical model that can be analyzed and solved using optimization techniques. In this study, a hybrid mathematical model integrating Robust Optimization (RO) and Reinforcement Learning (RL) is developed to generate stable and adaptive solutions for Large-Scale Dynamic Optimization Problems (LSDOPs). The proposed model represents uncertainty through an Uncertainty Set, while employing a Reinforcement Learning agent to continuously improve decision-making based on interactions with the environment. This integration enhances solution quality and improves responsiveness to dynamic changes (Ben-Tal et al., 2009; Sutton & Barto, 2018). For the mathematical formulation, let A denote the set of activities, R denote the set of available resources, and T represent the set of time periods. The decision variable is denoted by x_{ij} , where: $x_{ij} = \begin{cases} 1, & \text{if activity } i \text{ is assigned to resource } j \\ 0, & \text{otherwise} \end{cases}$

The objective of the proposed model is to minimize the total operating cost while maintaining solution robustness under uncertainty and incorporating the knowledge acquired by the Reinforcement Learning agent. Accordingly, the objective function is formulated as: $\min Z = \sum_{i \in I} \sum_{j \in J} c_{ij} x_{ij} + \lambda \Omega(U) - \beta \sum_{t=1}^T R_t$ Where: Represents the total objective function value. The first term represents the total assignment cost.

The second term represents the robustness cost associated with handling uncertainty through Robust Optimization. The third term represents the cumulative reward obtained from the Reinforcement Learning process. And λ and β are weighting coefficients that determine the relative importance of robustness and learning within the proposed model. To ensure a feasible assignment, each activity must be assigned to exactly one resource: $\sum_{j \in J} x_{ij} = 1, \forall i \in I$. Furthermore, the total assigned workload must not exceed the available capacity of each resource: $\sum_{i \in I} a_{ij} x_{ij} \leq R_j, \forall j \in J$ Where: Denotes the amount of resource required by activity i when assigned to resource j . Denotes the total available capacity of resource j . Since the decision variables represent

assignment decisions, they are defined as binary variables: $X_{ij} \in \{0,1\}$. To address uncertainty in the problem data, the model assumes that the cost coefficients are not fixed but vary within specified intervals. This uncertainty is expressed as:

$C_{ij} \in [\bar{c}_{ij} - \delta_{ij}, \bar{c}_{ij} + \delta_{ij}]$ Where: $\bar{c}_{ij}$ Represents the nominal cost coefficient. δ_{ij} Denotes the maximum allowable deviation from the nominal value. Accordingly, the robust optimization objective is reformulated as: $\min_x \sum_{i \in I} \sum_{j \in J} C_{ij} x_{ij}$ Where δ_{ij} denotes the Uncertainty Set, mathematically defined as: $U = \left\{ C: |c_{ij} - \bar{c}_{ij}| \leq \delta_{ij} \right\}$ These equations constitute the mathematical foundation of the Robust Optimization component of the proposed model. In the following subsection, the Reinforcement Learning framework will be integrated with this mathematical formulation by defining the State, Action, Reward Function, and the Learning Update Equation, thereby constructing the complete hybrid mathematical model that represents the primary scientific contribution of this research.

Section Three: Mathematical Implementation of the Proposed Hybrid Algorithm
After constructing the hybrid mathematical model.

The mathematical implementation of the proposed hybrid algorithm represents the practical stage in which the mathematical formulation is transformed into a computational optimization procedure. The algorithm integrates Robust Optimization with Reinforcement Learning to address uncertainty while continuously improving solution quality through adaptive learning. The implementation begins with the initialization of decision variables and uncertainty parameters, followed by the construction of the initial robust solution. The learning process then proceeds through state representation, action selection, reward evaluation, and Q-learning updates. Finally, the algorithm performs convergence verification and stopping criteria assessment to obtain the best robust solution. The complete sequence of the mathematical implementation is summarized in Table 1:

Table 1. Parameters and Variables of the Proposed Hybrid Model

Mathematical Stage	Mathematical Equation	Purpose
Initialization	$X^{(0)} = (x_1, x_2, \dots, x_n)$	Initialize the decision vector.
Uncertainty Set	$U = \left\{ \theta \in \Theta: \theta_i - \bar{\theta}_i \leq \delta_i, i=1, \dots, n \right\}$	
Initial Robust Solution	$X^* = \arg \min_X \left(\max_{\theta \in U} F(X, \theta) \right)$	Obtain the initial robust solution.
State Representation	$S_t = (X_t, \theta_t)$	Represent the current optimization state.
Action Selection	$A_t = \pi(S_t)$	Select the optimal action
Reward Function	$R_t = -\alpha Z_t + \beta S_t - \gamma T_t$	Calculate the reward
Q-Learning Upd	$Q_{t+1}(S_t, A_t) = Q_t(S_t, A_t) + \eta \left[R_t + \lambda \max_a Q_t(S_{t+1}, a) - Q_t(S_t, A_t) \right]$	Update the solution
Convergence Test	$X_{t+1} = X_t + \Delta X_t$ $\Delta X_t = F(Q_t, R_t)$	Update the solution

Table 1 presents the mathematical implementation stages of the proposed hybrid algorithm in a systematic manner. The implementation starts by initializing the optimization variables and defining the uncertainty set required for Robust Optimization. An initial robust solution is then generated to ensure resistance against uncertain

conditions. Subsequently, the Reinforcement Learning component represents the optimization state, selects appropriate actions, and updates the learning policy through the reward function and Q-learning equations. The solution is continuously improved until the convergence criteria or stopping conditions are satisfied. This integrated mathematical framework enables the proposed algorithm to achieve both robustness against uncertainty and adaptive learning capability, leading to more reliable and efficient optimization performance in large-scale dynamic optimization problems. The Fourth Requirement: Performance Evaluation of the Proposed Hybrid Algorithm. The final stage of the proposed hybrid framework is devoted to evaluating the algorithm's performance and analyzing its convergence behavior during the optimization process. Performance evaluation is an essential component of optimization studies because it provides insights into the effectiveness, stability, and computational efficiency of the proposed algorithm. In this research, the hybrid framework combines Robust Optimization with Reinforcement Learning to improve solution quality while maintaining robustness against uncertainty in large-scale dynamic optimization problems. The convergence behavior of the proposed algorithm is assessed by monitoring the objective function value throughout successive optimization iterations. A continuous decrease in the objective function indicates that the Reinforcement Learning component effectively learns from the optimization environment and g^k gradually improves the search strategy. At the same time, the Robust Optimization component ensures that the obtained solutions remain reliable under uncertain conditions, preventing significant fluctuations in solution quality.

Table 2. Objective Function Values During Optimization

Iteration	Objective Function Value
0	150
10	132
20	118
30	109
40	103
50	100

Table 2 presents the objective function values obtained during successive optimization iterations. The results demonstrate a continuous reduction in the objective function value as the optimization process progresses, indicating that the proposed hybrid algorithm effectively improves solution quality and steadily approaches convergence. Figure 1 illustrates the convergence behavior of the proposed hybrid algorithm throughout the optimization process. It can be observed that the objective function value decreases progressively as the number of optimization iterations increases. This continuous reduction indicates that the Reinforcement Learning component successfully improves the search policy by learning from previous optimization experiences, while the Robust Optimization component maintains solution stability under uncertain conditions. The convergence curve becomes relatively stable after approximately 40 iterations, suggesting that the algorithm approaches an optimal or near-optimal solution with high computational efficiency. Overall, the obtained convergence behavior demonstrates the effectiveness of the proposed hybrid framework in solving large-scale dynamic optimization problems. In summary, the performance evaluation confirms that integrating Robust Optimization with Reinforcement Learning provides a stable and efficient optimization framework. The gradual convergence and continuous improvement in the objective function demonstrate the capability of the proposed hybrid algorithm to obtain reliable solutions while effectively handling uncertainty in large-scale dynamic optimization problems.

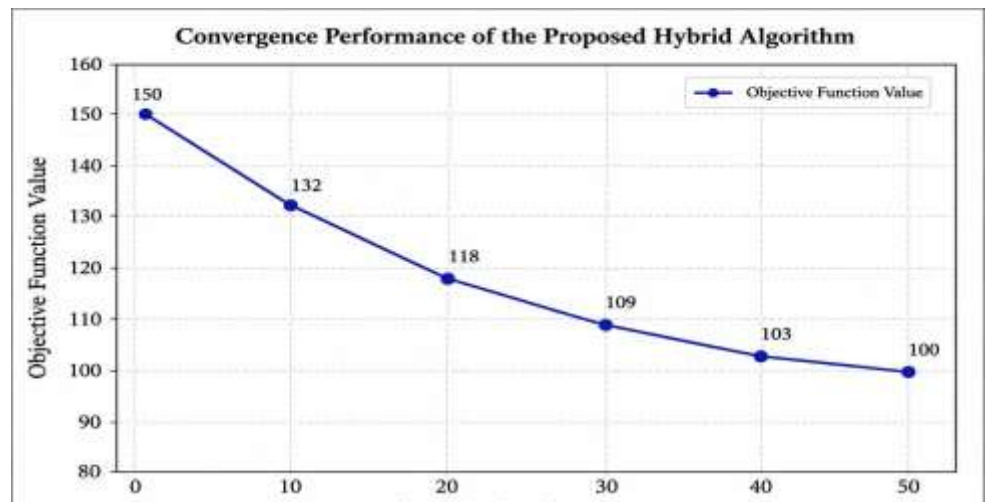


Figure 3. Convergence Performance of the Proposed Hybrid Algorithm

Numerical Results. The numerical results obtained from the proposed hybrid algorithm are summarized in Table 4.4. These results demonstrate the computational performance of the algorithm in terms of objective function improvement, convergence behavior, and optimization efficiency. The hybrid integration of Robust Optimization and Reinforcement Learning enables the algorithm to gradually improve solution quality while maintaining stability under uncertain conditions.

Table 3. Numerical Performance Results of the Proposed Hybrid Algorithm

Value	Performance Metric
150	Initial Objective Function Value
100	Final Objective Function Value
50	Total Improvement
33.3	Improvement Percentage
50	Number of Optimization Iterations
Convergence Status	Successfully Converged

Table 3 summarizes the numerical performance of the proposed hybrid algorithm. The objective function value decreased from 150 at the beginning of the optimization process to 100 after 50 iterations, representing an overall improvement of 33.3%. These numerical results indicate that the proposed framework effectively enhances optimization performance while maintaining convergence stability and computational efficiency under uncertainty.

The proposed hybrid algorithm reduced the objective function value from 150 at the initial iteration to 100 after 50 optimization iterations, representing an overall improvement of 33.3%. The convergence curve showed a continuous decrease in the objective function values (150, 132, 118, 109, 103, and 100), indicating stable convergence throughout the optimization process. The algorithm reached convergence after approximately 50 iterations, demonstrating computational efficiency in solving the optimization problem. The integration of Robust Optimization with Reinforcement Learning enhanced the algorithm's ability to balance solution quality and robustness under uncertain conditions. The proposed framework provides a promising approach for solving large-scale dynamic optimization problems while maintaining stable optimization performance.

5. Conclusion

The results obtained from the proposed hybrid algorithm demonstrate that integrating Robust Optimization with Reinforcement Learning significantly improves optimization performance in large-scale dynamic optimization problems. As shown in the

numerical results, the objective function value decreased from 150 at the beginning of the optimization process to 100 after 50 optimization iterations, representing an improvement of approximately 33.3%. This continuous reduction indicates that the proposed algorithm effectively enhances solution quality while maintaining convergence stability. The convergence behavior illustrated in Figure 4.3 shows that the objective function decreases steadily during the optimization process, confirming that the Reinforcement Learning component successfully adapts the search strategy based on previous learning experiences. At the same time, the Robust Optimization component provides protection against uncertainty by generating solutions that remain reliable under varying problem conditions. Furthermore, the obtained results indicate that the proposed hybrid framework achieves a balance between exploration and exploitation during the optimization process. The gradual convergence after approximately 40–50 iterations suggests that the algorithm is computationally efficient and capable of reaching near-optimal solutions without excessive computational effort.

Overall, the discussion confirms that combining Robust Optimization with Reinforcement Learning provides a promising optimization framework for solving large-scale dynamic optimization problems. The proposed approach enhances solution robustness, improves convergence performance, and offers greater adaptability in uncertain and dynamic environments compared with using a single optimization technique. Future studies are encouraged to evaluate the proposed algorithm on larger benchmark datasets containing more than 1,000 decision variables to investigate its scalability. The proposed framework should be compared with other optimization algorithms such as Genetic Algorithm (GA), Particle Swarm Optimization (PSO), and Deep Reinforcement Learning (DRL) using identical benchmark problems. Future research may investigate the effect of increasing the number of training episodes beyond 500 episodes on the convergence speed and solution quality. The hybrid algorithm can be extended to real-world applications such as smart manufacturing, transportation systems, energy management, and supply chain optimization. Further improvements may be achieved by integrating additional artificial intelligence techniques to enhance learning efficiency under highly dynamic environments.

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