



## JOINT CHANCE CONSTRAINED PROGRAMMING WITH DEPENDENT PARAMETERS

Nada Hafez, Afaf El-Dash and Nagwa Albehery

Department of Mathematics, Insurance and Applied Statistics  
Faculty of Commerce and Business Administration  
Helwan University  
Egypt

### Abstract

In this paper, we consider joint chance constrained programming (JCCP) technique, where two probabilistic constraints are required to jointly satisfy at least a tolerance measure  $\alpha$ . We introduce a suggested approach to obtain an equivalent deterministic model for probabilistic model with joint chance constraints (JCC's) when the RHS parameters are *dependent* random variables, and distributed as (i) single-parameter exponential distributions (S-PED), (ii) two-parameter exponential distributions (T-PED), which is more applicable in most real life applications than the S-PED; since it avoids having its mode at the origin. The joint density function of random RHS parameters is assumed to be the Downton bivariate exponential distribution.

It was shown that the suggested equivalent deterministic model under the assumption of S-PED is a special case of the corresponding equivalent model under the assumption of T-PED when the second parameter is zero. Also the equivalent deterministic model under the

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Nada Hafez, Afaf El-Dash and Nagwa Albehery

assumption of independence between random parameters is a special case of the suggested equivalent deterministic model under the assumption of dependence when the correlation coefficient is zero.

### **1. Introduction**