

Литература:

- Boyd Chance Constraints Optimization
https://web.stanford.edu/class/ee364a/lectures/chance_constr.pdf
- Niao He Chance Constraints Programming
http://niaohe.ise.illinois.edu/IE598_2020/IE598NH-lecture-10-11-CCP.pdf
- Solving Chance-Constrained Stochastic Programs via Sampling and Integer Programming
<https://mathsci2.appstate.edu/~wmcb/Class/5340/ClassNotes/Presentation%20Sources/StochasticIntegerProgramming.pdf>
- Chance-constrained optimization via randomization: feasibility and optimality
http://www.optimization-online.org/DB_FILE/2008/09/2092.pdf
- Owen, Maximov, Chertkov. Importance Sampling for the Union of Rare Events with Applications to Power Systems [LINK](#)
- A. Nemirovski. On safe tractable approximations of chance constraints [1]
- S. Tong, A. Subramanyam, and Vi. Rao. Optimization under rare chance constraints. [LINK](#)

Данные синтетические из пакетов `pypower` и `matpower`.