We propose a framework for sensitivity analysis of linear programs (LPs) in minimization form, allowing for simultaneous perturbations in the objective coefficients and right-hand sides, where the perturbations are modeled in a compact, convex uncertainty set. This framework unifies and extends multiple approaches for LP sensitivity analysis in the literature and has close ties to worst-case linear optimization and two-stage adaptive optimization. We validate our approach computationally on several examples from the literature. If time permits, we will also discuss an extension to adjustable robust linear programming.

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