

International Conference on Stochastic Programming (ICSP)

Buzios (Brazil): 26th June - 1st July 2016

Ostrava -> Vienna -> Zurich -> Rio ->
Buzios

- ▶ 13 hrs by plane + 7 hrs by bus + 50 mins by cab
- ▶ Expectations, worries vs. reality

ICSP 2016

- ▶ 4 plenary speakers:
 - ▶ Shabbir Ahmed - Blessing of Binary in Stochastic Integer Programming
 - ▶ Johannes Royset - Quantifying Uncertainty using Epi-Splines
 - ▶ Andrzej Ruszczyński - Risk-Averse Dynamic Optimization and Control
 - ▶ Mario Vega Pereira - Stochastic Programming Models for Energy Planning
- ▶ Semi-plenary speakers
 - ▶ G. Byraksan, D. Brown, A. Pichler, W. Powell, D. Woodruff, H. Xu, A. Shapiro
- ▶ Other famous researchers
 - ▶ C. Fabian, D. Dentcheva, S.E. Fleten, R. Henrion, J. Luedtke, D. Morton, T. Rockafellar, W. Romisch, A. Tomasgard, M. v. d. Vlerk, J. Birge, ...

ICSP 2016

- ▶ Almost 200 talks!
- ▶ 5 parallel sessions

- ▶ Theory
 - ▶ SDDP algorithm
 - ▶ Chance-constrained programming - joint cases
 - ▶ Multi-stage/dynamic models
 - ▶ Risk-measures

- ▶ Applications -
 - ▶ water reservoir management
 - ▶ Refinery planning
 - ▶ Projects and operations scheduling
 - ▶ Energy Planning
 - ▶ Gas industry and planning



















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Recorded talks to download

- ▶ <http://video.impa.br/index.php?page=xiv-international-conference-on-stochastic-programming>
- ▶ J. Luedtke - Tutorial on Stochastic Integer Programming
- ▶ J. Royset - Stochastic Linear Programming, Epi-Splines for Uncertainty Quantifying
- ▶ A. Shapiro - Risk Measures
- ▶ M. V. Pereira - Stochastic Programming Models for Energy Planning
- ▶ R. Henrion - Risk-Averse Dynamic Optimization and Control
- ▶ M. Bertochi, D. Morton, M. v.d. Vlerk, A. Shapiro - Session in honor of Jitka Dupačová
- ▶ S. Ahmed - Blessing of Binary in Stochastic Integer Programming