

DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCE



Pb.D. programme in Mathematics and Computer Science

Title: Introduction to Stochastic Programming

Speaker: Patrizia Beraldi

Abstract: Most important decisions are made under uncertain conditions. Stochastic programming (SP) provides a powerful tool for modelling and analysing complex decision problems facing an uncertain future (such as uncertain prices, demand, weather conditions,...). This field is currently developing rapidly with contributions from many disciplines including operations research, mathematics, and probability. Conversely, it is being applied in a wide variety of subjects ranging from agriculture to financial planning and from industrial engineering to computer networks. The course provides an introduction to the class of SP problems, mainly focusing on modelling issues and theory of the main SP paradigms. An overview of selected applications will be also provided.

Organization:

The course consists of three lectures:

 Tuesday, 7th July: Introduction to decision making problem under uncertainty. The main SP paradigms
Wednesday, 8th July: SP with recourse, SP under probabilistic constraints
Thursday, 9th July: Selected applications

Course dates	Time
7-9/07/2015	9:30-13:30

Room MT14 – 31B