Stochastic programming with applications in energy, logistics and finance

Topics

- Applications of stochastic optimization and robust optimization
- Modeling in energy, logistics and finance
- Multistage stochastic programming: methods and algorithms
- Risk management

Confirmed list of speakers

Endre Bjørndal, NHH

Mette Bjørndal, NHH

Giorgio Consigli, University of Bergamo

Stein-Erik Fleten NTNU

Steven A. Gabriel, University of Maryland

Ronald Hochreiter, Vienna University of Economics and Business

Daniel Kuhn, EPFL

Abdel Lisser, Université Paris Sud

Francesca Maggioni, University of Bergamo

Vitor de Matos, UFSC

Georg Pflug, University of Vienna

Andy Philpott , Univeristy of Auckland

Shmuel Oren, Berkeley

Ramteen Sioshansi, Ohio State University

Yves Smeers, UCL

Asgeir Tomasgard, NTNU

Maria-Teresa Vespucci, University of Bergamo

Golbon Zakeri, University of Auckland

Registration

Limited number of places:

A) PhD students: 380 euro
    Shared double room and 3 meals per day included

 B) Other participants: 660 euro
    Shared double room and 3 meals per day included

Please register by sending an email to us indicating category as soon as possible to: winter@iot.ntnu.no
We will then send confirmation and payment information.
Places are allocated at a first come basis.

SPS

Location and arrival

Marking the boundary between the regions of Lombardy and Trentino, the Passo del Tonale is a natural amphitheatre linking the Val di Sole with the Valcamonica, a sunny, panoramic spot that climbs from 1884 metres above sea level up to 3100 metres, between the Ortler Alps and the Adamello-Presanella range. It offers over 100 km of downhill pistes and some 50 km of cross-country trails. The main airport used to get to Passo del Tonale is Bergamo Orio al Serio.

The best way to arrive to Passo del Tonale from the Orio al Serio Airport is by bus Orioshuttle. Tickets are available at the box Office Orioshuttle at the Orio al Serio Airport.

Another option is to book a transfer from different airports to Tonale by the following link: http://www.flyskishuttle.com/

Organizers

Francesca Maggioni, University of Bergamo (chair)
Asgeir Tomasgard, NTNU (co-chair)
Marida Bertocchi, University of Bergamo
Giorgio Consigli, University of Bergamo
Sebastiano Vitali, University of Bergamo
Paolo Pisciella, University of Bergamo
Maria Teresa Vespucci, University of Bergamo
Vittorio Moriggia, University of Bergamo
Endre Bjørndal, NHH
Mette Bjørndal, NHH
Stein-Erik Fleten, NTNU

Schedule

Arrival: Sunday January 15
Welcome reception at 19.00 and dinner starting at 20.00. The winter school ends before lunch on January 21th.
Lectures: January 16th -20th
- Morning session 8.15-11.15
Break (skiing or other activities)
- Afternoon session 15.30-19.00
- Dinner 20.00

Credits

There will be in total 30 hours of lectures in the winter school. We will issue certificates verifying participation and work load of 2.5 ECTS credits.

For more information contact us at: winter@iot.ntnu.no

The Research Council of Norway

EWG STOCHASTIC PROGRAMMING

NHH

PONTEDILEGNO TONALE

NFB

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NTNU – Trondheim Norwegian University of Science and Technology