

Kompaktkurs

„Introduction to Stochastic Programming“

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Zeit: Donnerstag, 13.08.2015 und Freitag 14.08.2015

Ort: Raum H05, Erdgeschoss IZ

Subject:

In this course, a brief introduction will be provided for modeling and solution methodologies for stochastic programming. In particular, the following subjects will be covered:

1. Lecture block: Thursday, 10.00 – 12.00 a.m.

Modeling Issues and Examples

- Two-stage programs with fixed recourse (special cases: relatively complete, complete, and simple recourse)
- Stochastic integer programs
- Multistage stochastic programs with recourse

2. Lecture block: Friday, 10.00 – 12.00 a.m.

Solution Methods

- The L-shaped method (for two-stage recourse problems)
- Progressive hedging (for multi-stage stochastic programs)
- Integer L-shaped method (for stochastic integer programs)

Interessenten, insbesondere Doktoranden, sind herzlich eingeladen.