

Stochastic programming with applications in energy, finance and insurance

Topics

- Modeling and applications of stochastic optimization
- Multistage models and algorithms
- Bilevel models and algorithms
- Models for Energy, Finance and Insurance

Lecturers

- Güzin Baryaksan, Ohio State University
- Csaba I. Fábián, Kecskemét College
- Steven A. Gabriel, University of Maryland
- René Henrion, Weierstraß-Institut
- Daniel Huppmann, DIW Berlin
- Abdel Lisser, Université Paris Sud
- Francesca Maggioni, University of Bergamo
- Georg Pflug, University of Vienna
- Alois Pichler, NTNU
- Asgeir Tomasgard, NTNU



Registration

- A) PhD students: 250 euro
Shared double room and 3 meals per day included
- B) Other participants: 500 euro
Shared double room and 3 meals per day included

Please apply by sending an email to us indicating category and also indicate the topic of your thesis. Participants are expected to give a short presentation .

Send your application as soon as possible to: gerald.kamhuber@univie.ac.at.

The school is limited to 30 participants.



Location and arrival

Bad Hofgastein is a ski resort in the Austrian alps. It is the historical focal point of Gastein Valley, and is famous for skiing, mountains and the Alpen-therme spa resort

A bus will pick up participants from Salzburg airport at 18:45 and we need about 70 minutes to reach Hofgastein. For return on Friday, we leave Hofgastein at 14:00 to reach Salzburg at 15:30.

Schedule

Arrival: Sunday 23rd: Welcome dinner starting at 20.00.

Lectures and student presentations: 24th-28th

- Morning Lectures 8.30-10.30
- Student presentations 11.00 -11.40
- Break (skiing or other activities)
- Student presentations 16.30-18.00
- Dinner 19.00

Credits and publication

There will be in total 10 hours of lectures in the winter school, as well as 30 presentations by the PhD students. The PhD students will get feedback from professors. After the PhD school we will invite participants to submit a paper to the school. We will then issue certificates verifying participation and work load of 2.5 ECTS credits for presenting PhD students submitting a paper. The best papers will be published.



Organizers

Georg Pflug, University of Vienna
Asgeir Tomasgard, NTNU

For more information contact us at:
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