PhD TUTORIAL SCHEDULE

Saturday, July 6

14:30-16:00

Models and Overview
Stein W. Wallace

16:00-17:30

Risk-Averse Optimization
Andrzej Ruszczynski

17:45-19:15

Basic Theory
John Birge

Sunday, July 7

09:00-10:30

Scenario generation
Georg Ch. Pflug

10:30-12:00

Stochastic integer programming
François Louveaux

12:15-13:45

Computational methods
Jeff Linderoth

14:30-16:00

Uncertainty quantification and data fusion
Johannes Royset

Monday, July 8, Morning

Plenary — **Mon 09:00-10:00**

Chair: Giorgio Consigli

Reflections on Dynamic Stochastic Programming: Theory, Computation and Applications
Michael A. H. Dempster

Parallel — **Mon 10:45-12:50**

Stream	Advances in stochastic programming and contiguous fields	Problem formulation and solution algorithms	Energy	Finance	Operations Management and Software
Session	[Room Galeotti] **Bounds and SAA methods** Chair: Francesca Maggioni	[Room 5] **Approaches and Applications of Discrete Decisions in Stochastic Systems** Chair: Maarten van der Vlerk	[Room 3] **Market evolution and pricing** Chair: Raimund Kovacevic	[Room 4] **Finance Optimization** Chair: William T. Ziemba	[Room 10] **Production and capacity planning for stochastic systems** Chair: Paolo Brandimarte
	The impact of the spot price modelling on the electricity portfolio optimization problem **Simone Sbrilli**	Multi-term Disjunctive Decomposition for Mixed-Integer Recourse in Stochastic Programming **Suvrajeet Sen**	Medium-term planning for thermal electricity production **Florentina Paraschiv**	A stochastic programming perspective on contingent claims **Alan King**	Multi-period Supplier Selection under Price Uncertainty **Hande Yaman**
		Fenchel Disjunctive Decomposition for Mean-Risk Stochastic Integer Programs **Lewis Ntaimo**	A Risk Averse Multi-stage Stochastic Optimization Model for Power Generation Expansion Planning: Analysis of Multi-stage Consistency **Paolo Pisciella**	Optimal Capital Growth With Shortfall Penalties **Leonard MacLean**	Scenario-Based Stochastic Programming Approach to Capacity Planning Problem under Demand Uncertainty **Serkan Kalay**
	Bounds in Multistage Stochastic Programs **Francesca Maggioni**	Optimization under uncertainty in reverse logistics **Nadine Wollenberg**	Price dynamics in electricity spot markets **Michael Schuerle**	Asset-Liability Management via Risk-Sensitive Control **Sebastien Lleo**	Flow Balancing with Uncertain Demand for Package Sorting Facilities **Luis Novoa**
	Subgradient Bounds for Convex Dynamic Programs **David Brown**	Total variation error bounds for convex approximations of two-stage mixed-integer recourse models **Ward Romeijnders**	Price setting for energy swing options via stochastic bilevel problems **Peter Gross**	Understanding and controlling high factor exposures of robust portfolios **Min Jeong Kim**	
		Two-Stage Stochastic Mixed Integer Linear Programming **Jian Cui**	Pricing of Energy Contracts - From Replication Pricing to Swing Option Pricing **Raimund Kovacevic**	Applications in Finance - When to sell Apple and the NASDAQ100, the Nikkei and other bubble markets with a stochastic disorder model **William T. Ziemba**	Dealing with end-of-horizon effects in stochastic lot sizing **Paolo Brandimarte**

Monday, July 8, Afternoon

Mini-Symposium — Mon 14:00-16:25

Stream	New Concepts for Stochastic Systems	New Approaches to Classical Problems	Computation and Applications	Finance and Applications
Session	[Room 5] **Approximation and stability for complex structural models** Chair: Petr Lachout	[Room 4] **Data mining methods for stochastic programming** Chair: Miguel A. Lejeune	[Room 3] **Applications and solutions for non-convex SPs** Chair: Asgeir Tomasgard	[Room Galeotti] **Dynamic stochastic optimization and Finance** Chair: Elena Medova
	Rapidly Detecting an Anomaly Spreading Stochastically on a Network David Morton	Boolean Data Mining Method for Probabilistically Constrained Stochastic Programming Problems Miguel A. Lejeune	MPECs with Energy Applications **Steven A. Gabriel**	The Values of Information and Solution in Stochastic Programming John Birge
	Stability of stochastic programming problems and mathematical statistics Silvia Vogel	Automatic inference of decision rules for multi-stage stochastic programs Boris Defourny	A branch-and-bound method for discretely-constrained mathematical programs with equilibrium constraints Marte Fodstad	"Estimating Animal Spirits" Mark Davis
	Structure of Risk-Averse Multistage Stochastic Programs Jitka Dupačová	Clustering-Based Interior-Point Strategies for Stochastic Programs Victor M. Zavala	Emergency Shelter Design for Geographic and Building Environments using Stochastic and Robust Optimization **Elise Miller-Hooks**	Optimal capital allocation and strategic portfolio selection for a large property/casualty insurer Giorgio Consigli
	Stability and Approximation in Stochastic Optimization via L1 Norm Vlasta Kaňková	Combinatorial Data Mining Method for Multi-Portfolio Stochastic Asset Allocation Ran Ji	Nonconvex Generalized Benders Decomposition **Paul I. Barton**	Risk management and contingent claim valuation in illiquid markets Teemu Pennanent
	Statistic features in stochastic optimization programs Petr Lachout	Learning policies from solutions of multi-stage programs, illustration on power system applications Bertrand Cornélusse	Enhancing Nonconvex Generalized Benders Decomposition With Piecewise Relaxation and Adaptive Parallelization **Xiang Li**	ALM Analysis for Pensionskasse: Asset Liability Management Study Francesco Sandrini

Parallel — Mon 16:55-19:00

Stream	Advances in stochastic programming and contiguous fields	Problem formulation and solution algorithms	Energy	Finance	Operations Management and Software
Session	[Room Galeotti] **Risk aversion and stochastic dominance** Chair: Darinka Dentcheva	[Room 5] **Multistage mixed-integer stochastic programming** Chair: Suvrajeet Sen	[Room 3] **Hydrotermal energy management** Chair: Bita Analui	[Room 4] **Portfolio risk and return analysis** Chair: Sergio Ortobelli Lozza	[Room 10] **Supply chain management and networks** Chair: Asgeir Tomasgard
	Decomposition Methods for Two-stage Stochastic Linear Semidefinite Programs with Risk Aversion Tobias Wollenberg	BFC Parallel Implementation Gerardo A. Pérez-Valdés	The value of local electricity storage in a smart grid: How important is intermittency? Pedro Crespo Del Granado	Optimization and performance evaluation in the portfolio selection problem Cristinca Fulga	Design of Resilient Supply Chains using Sample Average Approximation (SSA) Pablo Garcia-Herreros
	Optimization with multivariate stochastic dominance constraints Eli Wolfhagen	Parallelized Branch-and-Fix Coordination (P-BFC) for solving large-scale multistage mixed 0-1 problems Gloria Pérez	Hydrothermal Unit Commitment Subject to Uncertain Demand and Water Inflows Murilio Reolon Scuzziato	Comparison of back-testing results for various VaR estimation methods Ales Kresta	The Design of Robust Value-Creating Supply Chain Networks Walid Klibi
	Optimization with Multivariate Conditional Value-at-Risk Constraints Nilay Noyan		Determining the variable cost of pumped-storage stations for use in the real-time market Goran Vojvodic	Portfolio selection with European call and put options Marco Cassader	A multistage stochastic program for production planning in the pig supply chain industry Victor M. Albornoz
	Regularization Methods for Stochastic Order Constrained Problems Gabriela Martinez	Decomposition method for linear stochastic bilevel problems Charlotte Henkel	Combining Sampling-based and Scenario-based Nested Benders' Decomposition Methods: Application to Stochastic Dual Dynamic Programming Steffen Rebennack	International portfolio selection with Markov processes and liquidity constrains Sergio Ortobelli Lozza	Scenario Bundling for a Pre-Disaster Planning Problem **Steven Prestwich**
	Robustness and bootstrap techniques in portfolio efficiency tests Milos Kopa	A matheuristic for a class of multi-stage mixed-integer stochastic programs: application to the maritime fleet renewal problem Giovanni Pantuso	An Efficient Parallel Decomposition Approach for Stochastic Dual Dynamic Programming **Andre Luiz Diniz**	Risk profile versus portfolio selection Valeria Caviezel	Supply Planning for the Material Use of Renewable Resources Susanne Wiedenmann

Plenary — Tue 09:00-10:00

Chair: Werner Römisch

Stochastic Programming with Probabilistic Constraints
René Henrion

Parallel — Tue 10:45-12:50

Stream	Advances in stochastic programming and contiguous fields	Problem formulation and solution algorithms	Energy	Finance	Operations Management and Software
Session	[Room Galeotti] **Dynamic time consistent risk measures** Chair: Tito Homem-de-Mello	[Room 5] **Non-Linear and Monte Carlo algorithms** Chair: Anton J. Kleywegt	[Room 3] **Stochastic models in energy planning** Chair: Boris Defourny	[Room 4] **Risk control for dynamic portfolios** Chair: Diana Barro	[Room 10] **Transportation and Logistic** Chairs: Francesca Maggioni, Guido Perboli
	General Dynamic Programming **Vincent Leclere**	Estimation of Pure Characteristics Demand Models with Pricing **Jong-Shi Pang**	A stochastic transmission planning model with dependent random variables: wind and load **Heejung Park**	Improving pension product design **Agnieszka K. Konicz**	A diversified tabu search approach for the open-pit mine production scheduling problem with metal uncertainty **Amina Lamghari**
	Dynamic Time-Consistent Approximations of Risk Measures **Tsvetan Asamov**		A L-shaped method for mid-term hydro scheduling under uncertainty **Fabian Bastin**	Accounting for Risk Measure Ambiguity when Optimizing Financial Positions **Erick Delage**	Integrated planning of operations and spare parts logistics under uncertainty in the supply chain of maintenance service providers **Masoumeh Kazemi Zanjani**
	Consistency and risk averse dynamic decision models: Definition, interpretation and practical consequences. **Alexandre Street**	Distributed Algorithms for Nonlinear Multistage Stochastic Programs **Marc C. Steinbach**	Benders Decomposition for solving multi-stage stochastic mixed complementarity problems. **Ruud Egging**	Time Consistent Recursive Risk Measures Under Regime Switching and Factor Models and Their Application in Dynamic Portfolio Selection **Jia Liu**	The Stochastic Generalized Bin Packing Problem **Mauro M. Baldi**
	Risk aversion in multi-stage stochastic programming: a modeling and algorithmic perspective **Tito Homem-de-Mello**	Hierarchical Bayesian Learning in Neural Networks using Genetic Algorithms **Ozan Kocadağlı**	Risk Averse Computational Stochastic Programming **Somayeh Moazeni**	Optimal Liquidation Strategies for Portfolios under Stress Conditions **Jorge P. Zubelli**	The Stochastic Mixed Capacitated General Routing Problem: formulation and solution approaches **Maria Elena Bruni**
		A Stochastic Trust Region Algorithm for Mixed Logit Type Problems **Anton J. Kleywegt**		Controlling risk in dynamic asset allocation through stochastic optimization **Diana Barro**	The multi-path Traveling Salesman Problem with stochastic travel costs: a City Logistics computational study **Guido Perboli**

Mini-Symposium Tue 14:00-16:25

Stream	New Concepts for Stochastic Systems	New Approaches to Classical Problems	Computation and Applications	Finance and Applications
Session	[Room Galeotti] **Exogenous and endogenous uncertainty in SP** Chair: Laureano F. Escudero	[Room 4] **The Scenario approach to stochastic optimization** Chair: Marco C. Campi	[Room 3] **Stochastic dominance in stochastic programming** Chair: Rüdiger Schultz	[Room 5] **Stochastic models in natural resources** Chair: Andrés Weintraub
	Multistage Stochastic Programming for Planning under Endogenous Uncertainty: Models and Algorithms Ignacio E. Grossmann	The scenario approach to decision-making processes Marco C. Campi	Stochastic Dominance Almost Everywhere in SP Rüdiger Schultz	Stochastic Models in Natural Resources Andrés Weintraub
	Decision dependent distributions and the response surface methodMS: Exogenous and Endogenous Uncertainty in Stochastic Programming Georg Ch. Pflug	The fundamental theorems of the scenario approach Simone Garatti	Time-consistent stochastic orders Darinka Dentcheva	Open-Pit Mine Production Scheduling with Stochastic Programming for Handling Uncertainty in the Mineral Body Natashia Boland
	Capacity expansion using stochastic programming with decision dependent probabilities Asgeir Tomasgard	Constraint removal in practice: a case study in portfolio selection theory Bernardo K. Pagnoncelli	On relations between stochastic dominance efficiency tests and DEA-risk models Martin Branda	Medium range optimization of copper extraction planning under uncertainty in future copper prices Antonio Alonso-Ayuso
	On multistage mixed 0-1 optimization under a mixture of Exogenous and Endogenous Uncertainty in a risk averse environment Laureano F. Escudero	Reconstructing the distribution of costs from observations Algo Carè	On Stochastic Dominance Constraints measures in multistage mixed 0-1 optimization problems Maria Araceli Garin	Use of Stochastic Models in Mining with Progressive Hedging Rafael Epstein
	Stochastic Programming Models and Algorithms for Pharmaceutical R&D Planning Christos Maravelias	A Scenario Based Approach to Robust Experiment Design Cristian R. Rojas	Equivalents and Algorithms for Programs with Stochastic Order Constraints Induced by Linear Recourse Dimitri Drapkin	Modeling and estimating copper prices Ignacio Rios

Parallel Tue 16:55-19:00

Stream	Advances in stochastic programming and contiguous fields - **1**	Problem formulation and solution algorithms		Finance	Advances in stochastic programming and contiguous fields - **2**
Session	[Room Galeotti] **Optimization under incomplete information** Chair: Guzin Bayraksan	[Room 5] **L-shaped and Benders' decomposition** Chair: Laureano F. Escudero	In parallel	[Room 4] **Real and financial derivatives** Chair: Alan King	[Room 3] **Endogenous uncertainty** Chair: Ignacio E. Grossmann
	On Robust Multistage Stochastic Optimization-with application in Energy Bita Analui	A Generalized Benders' Algorithm for the Two-Stage Stochastic Optimization Problem with Mixed Integer Recourse Anahita Hassanzadeh	**SOFTWARE DEMONSTRATIONS WITH HANDS-ON PRACTICE ORGANIZED BY:** **OPTIRISK SYSTEM** **[Room 9]** **Gautam Mitra, Christian Valente and the OptiRisk team** **UniBg-Allianz Portfolio Optimizer** **[Room 19]** **Vittorio Moriggia, Giorgio Consigli and UniBg team**	A stochastic programming model for hedging options in a market with transaction costs Mathias Barkhagen	A trust-region approach for optimization under decision-dependent uncertainty Eric Laas-Nesbitt
	Two-stage Stochastic Linear Programs with Incomplete Information on Uncertainty Jie Sun	Improved optimality cuts for the integer L-shaped method Gustavo Angulo		Investing in complementary renewable sources using stochastic-robust optimization and real options Bruno Fanzeres	
		Improvements to Benders' decomposition: systematic classification and performance comparison in a Transmission Expansion Planning problem Sara Lumbreras		Management of Portfolio of Options With Two Expiration Dates Dmitry Golembiovsky	Simulation-based SP under Endogenous Uncertainty with Applications in Operations Management Tahir Ekin
	Stochastic security constrained unit commitment with incomplete information **Ruiwei Jiang**	A Benders Decomposition Approach to find the Nucleolus Share of a Renewable Hedge Pool Joaquim Garcia			A Stochastic Programming Approach to Risk Mitigation Strategies in Project Management Bruno Flach
	On the Use of Phi-Divergences for a Class of Two-Stage Ambiguous Stochastic Programs Guzin Bayraksan			Analysis and Enhancement of Practice-based Methods for the Real Option Management of Commodity Storage Assets Nicola Secomandi	Importance Sampling in Stochastic Programming: A Markov Chain Monte Carlo approach Quang Kha Tran

Chair: Mark H. A. Davis

Plenary — Wed 09:00-10:00

The Decision Rule Approach to Stochastic Programming
Daniel Kuhn

Parallel — Wed 10:45-12:50

Stream	Advances in stochastic programming and contiguous fields	Problem formulation and solution algorithms	Energy	Finance	Operations Management and Software
Session	[Room Galeotti] **Robust Optimization** Chair: Daniel Kuhn	[Room 5] **Stochastic Dual Dynamic Programming** Chair: Jitka Dupačová	[Room 3] **Bidding in electricity market** Chairs: Stein-Erik Fleten, Trine Krogh Boomsma	[Room 4] **Financial decision making** Chair: Janos Mayer	[Room 10] **Solvers for Stochastic Optimization** Chair: Vittorio Moriggia
	Minimax stochastic program with overlapping marginals Xuan Vinh Doan	Conditional Value-at-risk Versus Multidimensional Rule Curves Within the Risk-averse Sddp Approach Débora Dias Jardim Penna	Bidding in sequential electricity markets: The Nordic case Trine Krogh Boomsma	Generalized quantiles as risk measures Fabio Bellini	Stochastic Decomposition: Motivation, technology and the challenges that it presents. Francis Ellison
	Robust combinatorial optimization with cost uncertainty Michael Poss	Worst-case-expectation approach to optimization under uncertainty Wajdi Tekaya	Electricity Market Clearing With Improved Scheduling of Stochastic Production Salvador Pineda Morente	Fixed income management using Stochastic Programming Jonas Ekblom	A solver for problems with second-order stochastic dominance constraints **Victor Zverovich**
	Pricing of Multi-Product Monopolistic Cloud Computing Services with Service Level Agreements Vladimir Roitch	Representation of non-convexities in stochastic dual dynamic programming applied to hydrothermal operation problems Fernanda S. Thome	Decomposition for day-ahead bidding of hydro power portfolios - experiences and challenges Gro Klæboe		A Randomized Metaheuristic for Stochastic Integer Programs with Binary First Stage Variables and Continuous Second Stage Variables Cristiano Arbex
	Interdiction Games on Markovian PERT Networks Eli Gutin	Stochastic Dual Dynamic Programming with CVaR Risk Constraints Applied to Hydrothermal Scheduling Luiz Carlos Da Costa Jr.	Model of Approximate Dynamic Programming Applied on Day-Ahead Trading of a Renewable Producer of Energy Vadym Omelchenko	Long-Term Bank Balance Sheet Management: Estimation and Simulation of Risk-Factors John Birge	**Valle** A computational study of on-demand accuracy level decomposition for two-stage stochastic programs Christian Wolf
		Risk-averse multistage stochastic programming Vaclav Kozmik	Bidding hydroelectric power via decision rules Stein-Erik Fleten	Portfolio Selection with Objective Functions from Cumulative Prospect Theory Janos Mayer	An open-source solver system for stochastic programming Horand Gassmann

Wednesday Afternonn

Iseo Lake Tour
and
Wine Tasting

Plenary — Thu 09:00-10:00

Chair: Anton J. Kleywegt

The role of stochastic programming in revenue management

Huseyin Topaloglu

Parallel — Thu 10:45-12:50

Stream: Advances in stochastic programming and contiguous fields	**Stream:** Problem formulation and solution algorithms	**Stream:** Energy	**Stream:** Finance	**Stream:** Operations Management and Software
Session: [Room Galeotti] **Stochastic Variational Problems** Chair: Roger Wets	**Session:** [Room 5] **Scenario generation and Monte Carlo** Chair: Vittorio Moriggia	**Session:** [Room 3] **Energy policy** Chair: Maria Teresa Vespucci	**Session:** [Room 4] **Financial markets uncertainty modeling** Chair: Fabio Bellini	**Session:** [Room 10] **Challenges of engineering and environment applications** Chair: Pavel Popela
Quasi-Monte Carlo sampling for stochastic variational problems **Werner Römisch**	Multi-stage stochastic optimization: The distance between stochastic scenario processes **Anna Timonina**	Stochastic optimization of a gas plant with storage taking into account take-or-pay restrictions **David Wozabal**		Stochastic programming applied to design and operation planning problems in the field of energy systems **Michal Tous**
Quantitative Stability Analysis of Stochastic Generalized Equations **Huifu Xu**	How to generate multi-stage scenario trees (if you have to) **Ronald Hochreiter**	Optimal capital planning with renewable-induced uncertainty using Markov decision processes **Athena Wu**	Application of skew t-distribution in the field of investors' preferences visualization **Ingrida Vaiciulyte**	Recent Advances in Stochastic Quadratic Assignment Problems **Radomil Matousek**
On the use of epi-splines in stochastic optimization **Johannes O. Royset**	On cherry-tree copula based scenario generation **Edith Kovács**	Gas Network Extensions for Multiple Scenarios **Jonas Schweiger**	An approach of random scaling factor to solve the problem of square root of time and it's application in forecasting of asset return **Anastasia Markelova**	Recent Advances in Stochastic Programming Modelling for Engineering Applications **Pavel Popela**
On the Strong Graphical Law of Large Numbers for Random Semicontinuous Mappings and its Applications **Vladimir Norkin**	An Effective Heuristic for Multistage Stochastic Linear Programming **Cesar Beltran-Royo**	An Approximation Scheme for Equilibrium Problems with Risk Aversion **Juan Pablo Luna**	Superquantile Regression with Applications to Buffered Reliability, Uncertainty Quantification, and Conditional Value-at-Risk **Sofia I. Miranda**	Robust Rescaling Methods for Integrated Water, Food, Energy Security Management under Uncertainty **Tatiana Ermolieva**
On the method of empirical average in some stochastic optimization and estimation problems **Pavel S. Knopov**	Stochastic programming handling CVaR in objective and constraints **Leonidas Sakalauskas**	Stochastic Programming and Optimal Regulation of EU-ETS **Paolo Falbo**		On a Limited-Memory Damped-BFGS Method for Large Scale Optimization **Mehiddin Al-Baali**

New Concepts for Stochastic Systems	New Approaches to Classical Problems	Computation and Applications	Finance and Applications	Stream
[Room Galeotti] **Equilibrium in a stochastic environment** Chair: Roger Wets	[Room 4] **Time consistency in stochastic programming** Chair: Alois Pichler	[Room 3] **Computational SP with risk management and energy applications** Chair: Csaba I. Fábián	[Room 5] **Scenario generation for stochastic programming** Chair: Alex Weissensteiner	Session
General economic equilibrium with incomplete markets **Alejandro Jofré**	Introduction to Dynamic Risk-Averse Optimization **Andrzej Ruszczynski**	How to exploit oracles with on-demand accuracy in energy problems **Claudia Sagastizabal**	Scenario generation: What are the issues? **Stein W. Wallace**	**Mini-Symposium** **Thu 14:00-16:25**
Computing equilibrium points in an stochastic two-stages economic model **Julio Deride**	Computational Methods for Risk-Averse Undiscounted Transient Markov Models **Ozlem Cavus**	Bundle Methods for Multistage Stochastic Capacity Planning Problems **Welington Oliveira**	Copula-based heuristic for scenario generation for two-stage stochastic programs **Michal Kaut**	
Stochastic Multiple Optimization Problems with Equilibrium Constraints **Michael Ferris**	Time consistency of risk measures in markets with transaction costs **Birgit Rudloff**	Formulation and solver support for optimisation under uncertainty **Gautam Mitra**	A global optimization approach to generate multi-asset, arbitrage-free, scenario trees **Andrea Consiglio**	
Supply function equilibrium models for electricity markets **Andy Philpott**	Distributionally robust multistage inventory models with moment constraints **Linwei Xin**	Some Explicit Results for the Distribution Problem of Stochastic Linear Programming **Afrooz Ansaripour**	No-Arbitrage Bounds for Scenarios and Financial Optimization **Alex Weissensteiner**	
Incomplete market in stochastic investment equilibrium models **Yves Smeers**	Time Consistency of Stochastic Programs **Alois Pitchler**	Computational aspects of feasibility issues and risk averse optimization **Csaba Fábián**	A Simplex Rotation Algorithm for the Factor Approach to Generate Financial Scenarios **Michael Hanke**	

[Room Galeotti]

COSP
Thu 17:00-19:00

General Assembly
Student Paper Prize
Next Conference site proposals
EWGSP presentation
Triannual COSP election

Plenary — Fri 09:00-10:00

Chair: Laureano F. Escudero

Risk-Constrained Multi-Stage Wind Power Investment

Antonio J. Conejo

Parallel — Fri 10:45-12:50

Stream	Advances in stochastic programming and contiguous fields	Problem formulation and solution algorithms	Energy	Finance	Operations Management and Software
Session	[Room Galeotti] **Chance constrained stochastic programming** Chair: René Henrion	[Room 5] **Stochastic integer programming methods and applications** Chair: Lewis Ntaimo	[Room 3] **Renewable sources** Chair: Patrizia Beraldi	[Room 4] **Scenario generation in finance and energy** Chair: Zhiping Chen	[Room 10] **Networks and transportation** Chair: Alexei A. Gaivoronski
	Distributionally robust stochastic knapsack problem **Jianqiang Cheng**	Integrated Warehouse-Inventory-Transportation Planning under Uncertainty: A Stochastic Integer Quadratically-Constrained Programming Approach **Christopher D. Hagmann**	Stochastic programming models for optimal location of renewable energy power plants **Marius Radulescu**	On Solving Dual Level Scenario Tree for the Energy Commercialization Problem in Brazil **Vitor Luiz de Matos**	Bid Generation in Combinatorial Auctions for the Transportation Procurement under Stochastic Winning Prices **Chefi Triki**
	Derivative Formulae for Linear Chance Constraints under Gaussian Distribution **Andris Möller**	A Stochastic Integer Programming Extended Attack Response Model for Large-Scale Wildfires **Michelle M. Alvarado**		A Markov Chain Method to Bootstrap Multivariate Continuous-Valued Stochastic Processes **Cristian Pelizzari**	Optimizing RFID tagging in the aviation industry **Shima Shahbazi**
	Gradient formulae for nonlinear probabilistic constraints with Gaussian and Gaussian-like distributions **Wim van Ackooij**	A Stochastic Integer Programming Model for the Stochastic ATFM problem **Guglielmo Lulli**	Integrating wind power into a pure hydro power system via a two-stage stochastic program **Ali Koc**	Two-Stage Portfolio Optimization with Higher-Order Conditional Measures of Risk **Sitki Gulten**	Progressive Hedging applied to a Stochastic Fleet Size and Mix Problem **Arne Løkketangen**
	Joint dynamic chance constraints with projected linear decision rules for some multistage stochastic linear programs **Vincent Guigues**	The Time Slot Allocation Problem under Uncertainty **Luca Corolli**	A stochastic optimization model for long-term hydropower scheduling **Arild Helseth**	Practical scenario tree reduction methods for dynamic portfolio management problem **Zhiping Chen**	Container transportation problem under uncertain demand and weather conditions **Paola Zuddas**
	Problems in Chance Constrained Network Interdiction **Siqiuan Shen**	A distributed scenario decomposition algorithm for stochastic 0-1 optimization **Shabbir Ahmed**		Tradable Permits Schemes and New Technology Adoption **Luca Taschini**	Bilevel stochastic network problem **Alexei A. Gaivoronski**

Mini-Symposium — Fri 14:00-16:25

Stream	New Concepts for Stochastic Systems	New Approaches to Classical Problems	Computation and Applications	Finance and Applications
Session	[Room Galeotti] **Stochastic programming and stochastic control** Chair: Michel De Lara	[Room 4] **Integer Programming Based Approaches for Chance-Constrained SPs** Chair: Shabbir Ahmed	[Room 3] **Progressive hedging applied to mixed-integer and nonlinear SPs** Chair: David L. Woodruff	[Room 5] **Asset allocation and ALM for long term investors** Chair: Giorgio Consigli
	Information constraints and discretization puzzles in stochastic optimal control Michel De Lara	Recent Advances for the Solution of Sample-Average Approximations of Chance-Constrained Stochastic Programs James Luedtke	Progressive Hedging Applied to Mixed-Integer and Non-Linear Stochastic Programs David L. Woodruff	Improving Diversification in an Era of Contagion: Optimizing over a Set of Assets and Special Tactics Woo Chang Kim
	Variational approaches in stochastic optimal control Pierre Carpentier	A Decomposition Algorithm for a Chance-Constrained Program with Recourse Simge Kucukyavuz	Progressive Hedging for Non-Linear Models that Arise in Parameter Estimation Problems Yankai Cao	Factor Models for Scenario Construction in Long Term Asset Allocation Lorenzo Mercuri
	Dynamic Consistency for Stochastic Optimal Control Problems Jean-Philippe Chancelier	Data-driven Chance Constrained Stochastic Program Yongpei Guan	Progressive Hedging for Stochastic Unit Commitment Jean-Paul Watson	Practical Examples: Optimizing Dynamic Asset Allocation Strategies with Approximate Dynamic Programming Thomas Bauerfeind
	Decomposition-coordination methods in stochastic optimal control Jean-Christophe Alais	Mixed-Integer Programming Models for Optimizing Risk Parameter in Chance Constraints **Siqian Shen**	Progressive Hedging for Stochastic Economic Dispatch with AC Power Flow John D. Siirola	Relevant short-medium-long term decision criteria for optimal Property & Casualty portfolio selection Massimo di Tria
	European energy equilibrium and decomposition Anes Dallagi	Improved MIP models for chance-constrained problems with probabilistic right-hand sides Ricardo Fukasawa	A New Lower Bound from Progressive Hedging Sarah M. Ryan	Longevity Risk Management for Individual Investors using Multi-stage Stochastic Programming Koray Deniz Simsek

Fri 16:30-17:00

EWGSP
Kick-off meeting

Closing Plenary — Fri 17:00-18:00

Chair: Marida Bertocchi

Recent computational advances in solving very large stochastic programs

Jacek Gondzio

Conference Closing — Fri 18:00-18:15

Conference closing and See you at SP XIV!