



Séminaire du CIRRELT

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Chaire en excellence de recherche du Canada sur la science
des données pour la prise de décision en temps réel
Département de mathématiques et de génie industriel
Polytechnique Montréal



ON BIG DATA, OPTIMIZATION AND LEARNING

JEUDI

19 mai 2016
14 h 00

Local 1317
Pavillon Palasis-Prince
Université Laval

Ouvert à tous

Organisateur:
Leandro Coelho

Abstract:

In this talk I review a couple of applications on Big Data that I personally like and I try to explain my point of view as a Mathematical Optimizer -- especially concerned with discrete (integer) decisions -- on the subject. I advocate a tight integration of Machine Learning and Mathematical Optimization (among others) to deal with the challenges of decision-making in Data Science. For such an integration I try to answer three questions:

- 1) what can optimization do for machine learning?
- 2) what can machine learning do for optimization?
- 3) which new applications can be solved by the combination of machine learning and optimization?

Note:

Andrea Lodi is a leading international researcher in mixed linear and nonlinear programming. As Canada Excellence Research Chair in Data Science for Real-Time Decision-Making at Polytechnique Montréal, he holds Canada's main chair in operations research.

