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« APPLICATIONS OF STOCHASTIC PROGRAMMING TO FINANCE, TELECOMMUNICATION AND ENERGY »

Résumé / Abstract

We present applications of stochastic programming to ALM for long term individual financial planning, to wireless ad hoc networks and to daily operation scheduling of a generation system including pumped storage hydro-plants and wind power plants. The problems involve different types of objective functions from linear to non linear and to second order cone structure. We discuss various issues related to the value of stochastic solution.

An extended abstract is also available at http://www.iro.umontreal.ca/~bastin/SCRO/BertocchiVespucci.pdf

Note :

Marida Bertocchi is professor at the Department of Mathematics, Statistics, Computer Science and Applications

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JEUDI / THURSDAY

**5 août 2010 /
August 5th, 2010
10h30**

**Salle / Room 5441
Pavillon André-Aisenstadt
Université de Montréal**

Bienvenue à tous / Welcome to all

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