



**Séminaire étudiant conjoint
CIRRELT/GERAD*/MORSC
Joint Students Seminar**

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THE L-SHAPED METHOD: A TUTORIAL

ABSTRACT: In this talk, we discuss a decomposition approach that exploits the dual block angular structure (with complicating variables) of stochastic programming problems. Throughout an industrial application example, we discuss the implementation challenges and the refinements to this method, such as acceleration strategies and parallelization.

JEUDI / THURSDAY

**09 novembre 2017, 12h
November 09th, 2017, 12:00**

**Salle / Room 4488
Pavillon André-Aisenstadt
Université de Montréal**

**Pizza et boissons gazeuses fournies
Pizza and soft drinks offered**

**Réservé aux étudiants
For students only**

Maximum : 25 participants

Inscription obligatoire au plus tard le 8 novembre / Registration required no later than November 8th

<https://goo.gl/forms/8FyQBnJeffHoYMfG3>

