

Eight Rutgers-Stevens Workshop **Optimization of Stochastic Systems**

July 26, 2018

Fielding Room, 3rd floor of the Howe center, Stevens Institute of Technology,
Castle Point on Hudson, Hoboken, NJ

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| 9:30 – 9:45 | Opening remarks by Jean Zu , Dean of the Schaefer School of Engineering and Sciences, Stevens Institute of Technology |
| 9:45 – 10:15 | Maria J. Cánovas (University of Elche, Spain) <i>Lipschitz and calmness properties in linear optimization</i> |
| 10:15 – 10:45 | Juan Parra (University of Elche, Spain) <i>A Hausdorff metric approach to calmness of linear and convex inequality systems</i> |
| 10:45 – 11:00 | Coffee Break |
| 11:00 – 11:30 | Farid Alizadeh (Rutgers University) <i>Finding infimum point with respect to the second order cone, applications and extensions</i> |
| 11:30 – 12:00 | Serban Sabau (Stevens Institute of Technology) <i>A Network Realizations Functions Approach to Linear Distributed Control</i> |
| 12:00 – 2:00 | Lunch Break |
| 2:00 – 2:30 | Andrzej Ruszczyński (Rutgers University) <i>Risk Forms: Disintegration and Application to Partially Observable Systems</i> |
| 2:30 – 3:00 | Ricardo Collado (Stevens Institute of Technology) <i>An inexact bundle method for risk-averse stochastic optimization</i> |
| 3:00 – 3:15 | Coffee Break |
| 3:15 – 3:45 | Michael Katehakis (Rutgers University) <i>Reinforcement learning. Connections between MDP and MAB problems</i> |
| 3:45 – 4:15 | Darinka Dentcheva (Stevens Institute of Technology) <i>Risk evaluation in continuous-time Markov chains</i> |
| 4:15 – 4:30 | Coffee Break |
| 4:30 – 5:00 | Xiaohu Li (Stevens Institute of Technology) <i>Preservation of WSAI under default transforms with application to asset allocation for dependent realizable returns</i> |
| 5:00 – 5:30 | Chen Li (Tianjin University of Commerce, China) <i>Preservation of weak versions of SAI under increasing transformations with applications to portfolio asset allocation</i> |
| 5:30 – 6:00 | Michael Zabarankin (Stevens Institute of Technology) <i>Sensitivity analysis in application with deviation, risk, regret and error measures</i> |
| 6:30 – 9:00 | Dinner |