7th Rutgers—Stevens Workshop on Optimization of Stochastic Systems

Friday, May 1, 2015: Room 5117, Rutgers Business School, 100 Rockafeller Road

9:30 – 9:40	Opening remarks by **Lei Lei,** Dean of the Rutgers Business School
9:40 – 10:20	**Abdel Lisser** (Université Paris Sud) *Distributionally Robust Stochastic Knapsack Problem*
10:20 – 10:40	*Coffee Break (room 4095)*
10:40 – 11:20	**David Morton** (Northwestern University) *Forced and Natural Nestedness*
11:20 – 12:00	**Włodzimierz Ogryczak** (Warsaw University of Technology) *Risk-Averse Optimization with Reward-Risk Ratio Criteria*
12:00 – 1:30	*Lunch Break (Livingston Faculty Club)*
1:30 – 2:10	**Asen L. Dontchev** (Mathematical Reviews) *Newton-type Methods and Dennis-Moré Theorems for Nonsmooth Equations and Variational Inequalities*
2:10 – 2:50	**Julian Revalski** (Institute of Mathematics, Bulgarian Academy of Sciences) *Uniform Properties of the Norm in Banach Spaces and Optimization Problems*
2:50 – 3:05	*Coffee Break (room 4095)*
3:05 – 3:45	**Darinka Dentcheva** (Stevens Institute of Technology) *Central Limit Theorems for Composite Risk Functionals*
3:45 – 4:25	**Xiaohu Li** (Stevens Institute of Technology) *Advertising a Second-Price Auction*
4:25 – 4:40	*Coffee Break (room 4095)*
4:40 – 5:05	**Eli Wolfhagen** (Stevens Institute of Technology) *Portfolio Selection with Multivariate Stochastic Dominance Constraints*
5:05– 5:30	**Yu Du** (Rutgers University) *Selective Linearization for Multi-block Structured Regularization Problems*
5:30– 5:55	**Constantine A. Vitt** (Rutgers University) *Risk Sharing in Classification Problems*

Saturday, May 2, 2015: Room 4071, Rutgers Business School, 100 Rockafeller Rd.

9:30 – 10:10	**Georg Pflug** (University of Vienna) *Time-Consistent and Information-Monotone Risk Functionals*
10:10 – 10:50	**Andrzej Ruszczyński** (Rutgers University) *Risk-Averse Control of Discrete-Time Markov Models*
10:50 – 11:10	*Coffee Break (room 4095)*
11:10 – 11:50	**Michael Katehakis** (Rutgers University) *Simple Policies with Arbitrarily Slow Growing Regret for Sequential Allocation Problems*
11:50 – 12:30	**Jonathan Eckstein** (Rutgers University) *Multilevel Optimization Modeling for Stochastic Programming with Coherent Risk Measures*
12:30 – 1:30	*Lunch Break (room 4095)*
1:30 – 2:10	**Ricardo Collado** (Stevens Institute of Technology) *Quantile Optimization in Electricity Trading in the Presence of Storage with Heavy-Tailed Prices*
2:10 – 2:50	**Tsvetan Asamov** (Princeton University) *Fast Decomposition of Multistage Stochastic Programs*
2:50 – 3:30	**Somayeh Moazeni** (Stevens Institute of Technology) *A Structural Risk-Neutral Hybrid Modeling Approach for Electricity Forwards*
3:30 – 3:50	*Coffee Break (room 4095)*
3:50 – 4:15	**Jingnan Fan** (Rutgers University) *Dynamic Risk Measures for Partially Observable Markov Decision Problems*
4:15 – 4:40	**Curtis McGinity** (Rutgers University) *Risk-Averse Optimal Learning with Applications to Clinical Trial Design*
4:40 – 5:05	**Jianing Yao** (Rutgers University) *Risk-Averse Control of Diffusion Processes*