1 Schedules

Tutorial Schedule

Saturday, August 25, 2001

Time	Room 3038
13:30 - 14:30	**A. Ruszczynski:** Stochastic Programming Models
14:45 - 15:45	**R. Schultz:** Stochastic Integer Programming
16:00 - 16:30	Coffee break
16:30 - 17:30	**R. Henrion:** Chance Constrained Programs: Theory and Solution Methods
17:45 - 18:45	**W. Römisch:** Stability of Stochastic Programming Problems

Sunday, August 26, 2001

Time	Room 3038
11:00 - 12:00	**J.R. Birge:** Algorithms for Stochastic Programming Based on Stochastic Program Sturcture
12:15 - 14:00	Lunch break
14:00 - 15:00	**J. Dupačová:** Scenarios in Stochastic Programming
15:15 - 15:45	Coffee break
15:45 - 16:45	**D.P. Morton:** Monte Carlo-based Methods in Stochastic Programming
17:00 - 18:00	**A.J. King:** Introduction to financial applications of stochastic programming

Conference Schedule

Sunday, August 26, 2001

19:00	**Get together at Operncafé** (Under den Linden 5)

Monday, August 27, 2001

Time	Senatssaal (Room 2027/2028)	
09:30 - 10:00	**Opening Ceremony** H.-J. Prömel (Vice President Humboldt-University), A. Ruszczyński (Chairman COSP), W. Römisch	
10:00 - 11:00	**Opening plenary lecture** (Chair: A. Ruszczyński) **R. J-B Wets:** Stochastic equilibriums	
	Coffee break	
	Room 3038	**Room 2097**
11:30 - 12:30	**Contributed Talks** (Chair: A. Ruszczyński) **G. Pflug:** Risk measures, convexity and the associated risk processes **V. Norkin:** On optimization of risk processes	**Contributed Talks** (Chair: W.T. Ziemba) **C. Poojari:** A technique for solving stochastic programs with integer first stage variables **P. Valente:** Value at Risk analysis of a multistage asset/liability management model using the Stochastic Programming Integrated Environment (SPInE)
	Lunch break	
14:00 - 14:45	**Semiplenary Talk** (Chair: R. J-B Wets) **L. Korf:** New duality theorems in stochastic programming motivated by financial applications	**Semiplenary Talk** (Chair: A.J. King) **J.R. Birge:** Using stochastic programming in financial engineering
14:45 - 16:15	**Contributed Talks** **J.L. Higle:** Multistage stochastic convex programs: Duality and its implications **D. Morton:** Second-order and higher-order bounds on the expectation of a convex function	**Contributed Talks** **M. Bertocchi:** Horizon and stages in applications of stochastic programming in finance **S.J. Drijver:** ALM modeling using multistage mixed-integer stochastic programming **B. Racheva-Jotova:** New approach to risk management: The Mercury software
	Coffee break	
16:45 - 18:45	**Contributed Talks** (Chair: A. Shapiro) **P. Lachout:** Epi-convergence and randomness **S. Vogel:** Approximation of random optimization problems **V. Kaňková:** A note on stability and empirical estimates in stochastic programming problems **R. Henrion:** Structure and stability of probabilistic storage level constraints	**Contributed Talks** (Chair: S. Uryasev) **M. Kallio:** Product portfolio optimization for real options analysis **J. Limperger:** Production decisions and risk management with commodity futures **T. Burkhardt:** On the relationship between growth and investment horizon in dynamic investment analysis **S. Röhl:** A linear programming approach to solving optimal stopping problems

Tuesday, August 28, 2001

Time	Room 3038	Room 2097
09:00 - 10:00	**Plenary Talk** (Chair: J.R. Birge) **S. Sen:** Algorithmic challenges in stochastic programming	
	Coffee break	
10:30 - 12:30	**Contributed Talks** (Chair: J.R. Birge) **J. Mayer:** Model management for stochastic linear programming: Recent developments concerning SLP-IOR **A. Felt:** A collection of multistage stochastic linear programming test problems **S. Siegrist:** An approximation scheme for stochastic linear two-stage problems by successive refinements alternating with coarsening **N. Gröwe-Kuska:** Generating scenario trees for multistage stochastic programs	**Contributed Talks** (Chair: A. Schaefer) **N. Kong:** Large-scale stochastic integer programming – A superadditive dual approach **J. Yen:** A stochastic SONET network design problem **G. Parija:** Capacity expansion under uncertainty: Stochastic integer programming approaches **A. Märkert:** Variance minimization in two-stage stochastic integer programming
	Lunch break	
14:00 - 14:45	**Semiplenary Talk** (Chair: J.L. Higle) **M.C. Steinbach:** The tree-sparse interior approach to multistage stochastic programming	**Semiplenary Talk** (Chair: K. Frauendorfer) **S. Uryasev:** Conditional value-at-risk: Algorithms and applications
14:45 - 16:15	**Contributed Talks** **J. Blomvall:** A multistage stochastic programming algorithm suitable for parallel computing **J.E. Scott:** A practical nested Benders algorithm for convex stochastic programming **B. Rayco:** Stochastic scenario decomposition for multi-stage programs	**Contributed Talks** **M.A.H. Dempster:** Global Asset Liability management **A.J. King:** A contingent claims approach to setting the franchise fee for capacity constrained, quantity flexible supply contracts **A. Kibzun:** Asymptotic behaviour of confidence strategy for portfolio selection
	Coffee break	
16:45 - 18:45	**Contributed Talks** (Chair: M.C. Steinbach) **T. Pennanen:** A splitting method for stochastic programs **I. Deák:** Two-stage stochastic problems with correlated normal variables: computational experiences **A. Likhovid:** Solving two-stage stochastic problems using nonsmooth optimization methods **G. Zhao:** On statistical testings of optimality for stochastic programming	**Contributed Talks** (Chair: A. Prékopa) **T. Szantai:** Methods for calculating normal probability contents of convex polyhedra **Y. Kan:** Stochastic optimal control with the quantile performance index **R. Lepp:** Approximate maximization of probability functionals **H. Heitsch:** Scenario reduction algorithms in stochastic programming
19:00 - 20:30	**COSP meeting**	

Wednesday, August 29, 2001

Time	Room 3038	Room 2097
09:00 - 10:00	**Plenary Talk** (Chair: M.A.H. Dempster) **H. Föllmer:** Mathematical Finance beyond Black-Scholes	
	Coffee break	
10:30 - 12:30	**Contributed Talks** (Chair: M.A.H. Dempster) **A. Prékopa:** Valuation of financial derivatives by stochastic dynamic programming combined with bounding **L. MacLean:** Capital growth with security **H. Vladimirou:** CVaR models with selective hedging for risk management in international portfolios **K. Frauendorfer:** Our experience of stochastic multistage programming in finance	**Contributed Talks** (Chair: J. Dupačová) **Y. Ermoliev:** Catastrophic risk management: a stochastic optimization model **K. Marti:** Robust optimal design: A stochastic optimization problem **P. Popela:** Melt control by stochastic programming **S. Lucero:** Implementation of a stochastic programming model for groundwater remediation
	Lunch break	
14:00 - 24:00	**Excursion and Conference Dinner**	

Thursday, August 30, 2001

Time	Room 3038	Room 2097
09:00 - 10:00	**Plenary Talk** (Chair: G. Pflug) **A. Shapiro:** Monte Carlo sampling approach to stochastic programming	
	Coffee break	
10:30 - 12:30	**Contributed Talks** (Chair: G. Pflug) **K. Barty:** Discretization, information structure and scenario trees **M. Cohen de Lara:** Some insights on the separation principle for discrete time stochastic input-output systems **M.P. Nowak:** A definition of the scenario tree **M. Šmid:** Comparison of upper bound for discretization error and the error in Monte Carlo estimates	**Contributed Talks** (Chair: S. Sen) **D. Dentcheva:** Lagrangian relaxations and duality gap estimation in dynamic stochastic optimization models **A.J. Schaefer:** Specially-structured two-stage stochastic integer programs **R. Schultz:** Decomposition approaches in two-stage stochastic integer programming **M.H. van der Vlerk:** Convex approximations for complete integer recourse models
	Lunch break	
14:00 - 14:45	**Semiplenary Talk** (Chair: R. Schultz) **R.H. Möhring:** Stochastic optimization methods in scheduling	**Semiplenary Talk** (Chair: S.W. Wallace) **A. Philpott:** Optimisation in electricity pool markets
14:45 - 16:15	**Contributed Talks** **L.F. Escudero:** A two-stage 0-1 SP approach for hub location under uncertainty **S. Shiode:** Two-stage competitive facility location problems on a tree network **Y. Yoshitomi:** Genetic algorithm approach to solving stochastic nurse scheduling problems	**Contributed Talks** **E. Messina:** Investment decisions for land allocation problems **R. Nürnberg:** A two-stage planning model for power scheduling in a hydro-thermal system under uncertainty
	Coffee break	
16:45 - 18:45	**Contributed Talks** (Chair: L.F. Escudero) **V. Stix:** Stochastic branch & bound using a target oriented branch & bound approach **A. Alonso:** On solving stochastic 0-1 programs by a branch-and-fix coordination approach **M. Riis:** Applying the minimum risk criterion in stochastic recourse programs **St. Tiedemann:** Probability functionals and risk aversion in stochastic integer programming	**Contributed Talks** (Chair: J. Mayer) **R. Fourer:** Model-level directives for generating alternative formulations of stochastic programs **H. Gassmann:** An integrated modelling environment for stochastic programming **D.M. Gay:** Random parameters – a step toward conveniently expressing some stochastic programming problems **C. Condeveaux-Lanloy:** SISP, Simplified Interface for Stochastic Programming

	Room 3038	Room 3075
19:00 - 20:30	**Discussion:** (Chair: H. Gassmann, D.M. Gay, L. Lopes) New directions in model representations for stochastic programs	**Software demonstration**

Friday, August 31, 2001

Time	Room 3038	Room 2097
09:00 - 10:00	**Plenary Talk** (Chair: W. Römisch) **S.W. Wallace:** Stochastic programming in deregulated electricity markets	
	Coffee break	
10:30 - 12:30	**Contributed Talks** (Chair: A. Philpott) **J. Güssow:** Stochastic optimization of offer price strategies in volatile electricity markets **G. Ostermaier:** Stochastic modeling of an electric power supply system in Central America **M. Hindsberger:** Modelling medium-term hydro-thermal scheduling with stochastic inflows **M. Westphalen:** A stochastic programming model for day-ahead-trading at a power exchange	**Contributed Talks** (Chair: A. Gaivoronski) **G. Kern:** Subnetwork decomposition in telecommunication by combinatorial stochastic optimization **A. Werner:** Extending stochastic programming framework for modelling of several decision makers: pricing and competition in telecom sector **E. Medova:** Hedging oil price risk **A. Gaivoronski:** Asset/liability management models in insurance and portfolio tracking
	Lunch break	
14:00 - 14:45	**Semiplenary Talk** (Chair: W.K. Klein Haneveld) **A. Ruszczynski:** Stochastic dominance and mean-risk models	**Semiplenary Talk** (Chair: J. Dupačová) **W.T. Ziemba:** The Innovest Austrian pension fund financial planning model InnoAlm
14:45 - 16:15	**Contributed Talks** **S. Takriti:** On robust optimization of two-stage systems **G. Timofeeva:** Generalized confidence region in stochastic optimization problem with incomplete information **H. Masri:** Stochastic programming with linear partial information on probability distribution: A recourse approach	**Contributed Talks** **G.W.P. Thompson:** Dynamic portfolio replication using stochastic programming **O. Schmid:** Cash management with stochastic multistage programming **A. Tomasgard:** A supply chain management model with stochastic demand
	Coffee break	
16:45 - 18:15	**Contributed Talks** (Chair: S. Vogel) **E. Übi:** A stochastic programming problem set up in a new way **L.M. Kozeratska:** Stability of mixed-integer optimization problems with multiple criteria: Analysis over perturbed cones **Ki-Joo Kim:** Hammersley stochastic annealing: Efficiency improvement for combinatorial optimization under uncertainty	**Contributed Talks** (Chair: R. Henrion) **S. Dye:** A stochastic programming model for planning road maintenance under uncertainty **T. Vláčil:** Stochastic programming applied to water management in Moravian region **L. Contesse:** An inner nested decomposition strategy for a multireservoir hydropower problem