Session Program

28 juillet 2025 à 1 août 2025

XVII th Conference on Stochastic Programming

Stochastic integer programming

mar. 29 juillet

10:45

Stochastic integer programming: Large-Scale and HPC-Based Computation

Session | **Site:** F201 | **Convener:** Jean-Paul Watson

10:45 – 11:15 **What's new in MPI-SPPY**

Orateur
David Woodruff

11:15 – 11:45
Large-Scale Experimentation and Analysis of HPC-Based Scenario Decomposition via Progressive Hedging with mpi-sppy

Orateur
Jean-Paul Watson

11:45 – 12:15
High-Order Binary Optimization Formulations of Influence Maximization Problem for Efficient Quantum Computing

Orateur
Prof. Joachim Ehrenthal

12:15

14:00

Stochastic integer programming: Contributed talks

Session | **Site:** F206 | **Convener:** Jeff Linderoth

14:00 – 14:30 **Probing-Enhanced Stochastic Programming**

Orateur
Jeff Linderoth

14:30 – 15:00
Solving a two-stage distributionally robust unit commitment model using Wasserstein distance

Orateur
Mathis Azéma

15:00 – 15:30
Lot-sizing problem under decision-dependent uncertainty: A probing-enhanced stochastic programming approach

Orateur
Franco Quezada

15:30 – 16:00
Stochastic Revelation in Sequential Decision-Making with a Pharmaceutical Application

Orateur
Morteza Davari

16:00

ven. 1 août

10:45

12:45

Stochastic integer programming: Advancement in Stochastic Discrete Optimization

Session | **Site:** F201 | **Convener:** Haoxiang Yang

10:45 – 11:15

Efficient Cutting-Plane Methods for Multistage Stochastic Mixed-Integer Programming

Orateur
Hanbin Yang

11:15 – 11:45

Bundle-ADMM: A Robust and Efficient Decomposition Method for Large-Scale Mixed-Integer Programs

Orateur
Kibaek Kim

11:45 – 12:15

Global Optimization of Pandemic Staged Alert Systems via Bayesian Optimization

Orateur
Zhuo Zhang

14:00

15:30

Stochastic integer programming: Contributed talks

Session | **Site:** F201 | **Convener:** Ricardo Fukasawa

14:00 – 14:30

A Two-Step Warm Start Method Used for Solving Large-Scale Stochastic Mixed-Integer Problems

Orateur
Berend Markhorst

14:30 – 15:00 **Approximating Value Functions via Corner Benders' Cuts**

Orateur
Ricardo Fukasawa

15:00 – 15:30

A Finitely Converging Price-And-Cut Framework for Two-Stage Stochastic Programming

Orateur
Laurens Elderhorst