Session Program

28 juillet 2025 à 1 août 2025

XVII th Conference on Stochastic Programming

Application in energy, finance or logistics

lun. 28 juillet

14:00

Application in energy, finance or logistics: New methods and applications of stochastic optimization toward logistics decarbonization

Session | **Site:** F107 | **Convener:** Alexandre Jacquillat

14:00 – 14:30

Online Rack Placement in Large-Scale Data Centers: A Single-Sample Online Approximation Approach

Orateur
Prof. Alexandre Jacquillat

14:30 – 15:00

A Stochastic Benders Decomposition Scheme for Large-Scale Stochastic Network Design

Orateur
Ryan Cory-Wright

15:00 – 15:30

Incomplete-Information Inspection Game with Heterogeneous Resources

Orateur
Mathieu Dahan

15:30 – 16:00

The Surprising Performance of Randomized Partial Benders Decomposition

Orateur
Jean Pauphilet

16:00

16:30

Application in energy, finance or logistics: Applications of Stochastic Programming in Disaster Relief and Resilience

Session | **Site:** F107 | **Convener:** Yongjia Song

16:30 – 17:00

Mean-Risk Stochastic Integer Programming with Endogenous Uncertainty: Modeling and Application to Wildfire Management

Orateur
Dr Lewis Ntaimo

17:00 – 17:30

Dynamic Transmission Line switching amidst decision-dependent wildfire-prone conditions

Orateur
Juan-Alberto Estrada-Garcia

17:30 – 18:00

Multistage Stochastic Programming for Hurricane Relief Logistics Planning with Rolling Forecast Uncertainty

Orateur
Yongjia Song

18:00

mar. 29 juillet

10:45

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F207 | **Convener:** Eduardo Moreno

10:45 – 11:15 **Stochastic facility location problems with outsourcing costs**

Orateur
Eduardo Moreno

11:15 – 11:45
Data-driven chance-constrained local electricity-hydrogen market under renewable generation uncertainty

Orateur
Xu Zhou

11:45 – 12:15
Decomposition Strategies for Multi-Timescale Stochastic Optimization in Power System Applications

Orateur
Yihang Zhang

12:45

10:45

Application in energy, finance or logistics: Invited talk in Energy Applications

Session | **Site:** F103 | **Conveners:** Davi Valladão, Stein-Erik Fleten

10:45 – 11:15
PolieDRO: a distributionally robust optimization framework for energy analytics

Orateur
Tomás Gutierrez

11:15 – 11:45
Optimizing profile blocks for hydropower offers to the day-ahead market

Orateur
Stein-Erik Fleten

11:45 – 12:15 **Deviated Fixed-route Microtransit: Design and Operations**

Orateur
Bernardo Martin-Iradi

12:15

14:00

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F103 | **Convener:** Giorgio Consigli

14:00 – 14:30 **Portfolio selection using stochastic non-dominance constraints**

Orateur
Jana Junova

14:30 – 15:00
Bi-level Stochastic Portfolio Optimization Problem based on SSD Portfolio Efficiency

Orateur
Monika Kaľatová

15:00 – 15:30

Optimal multiperiod portfolio risk-distribution based on reinforcement learning

Orateur
Giorgio Consigli

15:30

mer. 30 juillet

10:45

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F103 | **Convener:** Lars Hellemo

10:45 – 11:15

Stochastic Programming for the Green Transition: Model Composition and Decomposition

Orateur

Lars Hellemo

11:15 – 11:45

Multicut Benders Decomposition for Generation Expansion with Dynamic Probabilistic Reserves

Orateur

Tiago Andrade

11:45 – 12:15

Learning Data-Driven Uncertainty Set Partitions for Robust and Adaptive Energy Forecasting with Missing Data

Orateur

Akylas Stratigakos

12:15 – 12:45

Stochastic Programming for Renewable Energy Procurement with Targets

Orateur

Gülin Yurter

12:45

jeu. 31 juillet

10:45

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F103 | **Convener:** André Diniz

10:45 – 11:15 **Optimal Operation and Valuation of Electricity Storages**

Orateur
François Pacaud

11:15 – 11:45

INTERMODAL SERVICE ASSESSMENT USING THE MARKOV DECISION PROCESS: A CASE STUDY OF BRAZIL'S FERROGRAO RAILROAD PROJECT

Orateur
João Marcelo Leal Gomes Leite

11:45 – 12:15

Renewable Energy Communities with Peer-to-Peer Exchange: a chance-constraint approach

Orateur
M. Santo Saraceno

12:15 – 12:45

A Combined Branch-and-Cut and Two-Stage Benders Decomposition for the Stochastic Day-Ahead Hydrothermal Unit Commitment Problem

Orateur
André Diniz

12:45

ven. 1 août

10:45

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F103 | **Convener:** Peter Schütz

10:45 – 11:15 **Locating charging stations for battery-electric heavy-duty vehicles**

Orateur
Peter Schütz

11:15 – 11:45 **Stochastic Bilevel Waste-to-Energy pricing**

Orateur
Ivan Eryganov

11:45 – 12:15 **Optimizing multi-energy bids: a stochastic tri-level approach**

Orateur
Alessandra Rende

12:15 – 12:45
PTDF power flow for stochastic nodal capacity expansion planning with iterative scenario decomposition

Orateur
Tomas Valencia Zuluaga

12:45

14:00

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F103 | **Convener:** Vittorio Moriggia

14:00 – 14:30 **Goal-based investments with target priorities**

Orateur
Vittorio Moriggia

14:30 – 15:00 **Optimal hedging of the interest rate swap book**

Orateur
Jörgen Blomvall

15:00 – 15:30
INCORPORATION OF RISK METRICS IN ELECTRIC SYSTEM EXPANSION PLANNING AND PORTFOLIO EFFICIENCY ANALYSIS

Orateur
Lucas Guerreiro

15:30

14:00

Application in energy, finance or logistics: Contributed talks

Session | **Site:** F102 | **Convener:** Guzin Bayraksan

14:00 – 14:30
A Data-Driven Robust Optimization Approach for the Strategic Operation and Sizing of a Thermal–PV–Storage Hybrid Power Plant in Multi-Timescale Electricity Markets

Orateur
José Ignacio Delgado Anguita

14:30 – 15:00

Operating a battery at minimum cost for reserve commitment using energy arbitrage

Orateur

Rose Sossou Edou

15:00 – 15:30

Prescriptive Energy Scheduling in Two-Stage Markets: an Iterative Learning Approach

Orateur

Honglin Wen

15:30