Session Program

28 juillet 2025 à 1 août 2025

# XVII th Conference on Stochastic Programming

# Contextual stochastic programming

# lun. 28 juillet

14:00

## Contextual stochastic programming: New frontiers for the sample average approximation in operations and statistics

**Session** | **Site:** F206 | **Convener:** Bradley Sturt

14:00 – 14:30 **Randomized Policy Optimization for Optimal Stopping**

**Orateur**
Xinyi Guan

14:30 – 15:00
**From Contextual Data to Newsvendor Decisions: On the Actual Performance of Data-Driven Algorithms**

**Orateur**
Prof. Omar Mouchtaki

15:00 – 15:30 **The Sample Average Approximation with Strategic Noise**

**Orateur**
Prof. Bradley Sturt

15:30 – 16:00
**ApplicationDrivenLearning.jl: A High-Performance Library for Training Predictive Models Based on the Application Cost**

**Orateur**
Joaquim Dias Garcia

16:00

# jeu. 31 juillet

10:45

## Contextual stochastic programming

**Session** | **Site:** F206 | **Convener:** Tito Homem-de-Mello

10:45 – 11:15

### Application-Driven Optimal Pointwise Forecasts for a Class of Two-Stage Stochastic Programs

**Orateur**

Tito Homem-de-Mello

11:15 – 11:45

### Data-Driven Distributionally Robust Contextual Optimization with Gaussian Mixture Models

**Orateur**

Grani Adiwena Hanasusanto

11:45 – 12:15

### Contextual Distributionally Robust Optimization under Streaming Data: An Alternating Optimization Method

**Orateur**

Guzin Bayraksan

12:15 – 12:45 **Optimize, then Predict**

**Orateur**

Irene Aldridge

12:45

# ven. 1 août

10:45

## Contextual stochastic programming: Contributed talks

**Session** | **Site:** F207 | **Convener:** Jonathan Li

10:45 – 11:15

**Pessimistic bilevel optimization approach for decision-focused learning**

**Orateur**
Diego Jiménez

11:15 – 11:45 **Conditional Risk Minimization with Side Information**

**Orateur**
Prof. Jonathan Yu-Meng Li

11:45 – 12:15

**Integrated learning and stochastic optimization for the design of distribution networks under endogenous uncertainty**

**Orateur**
Linda Ben Ismail

12:15