Session Program

28 juillet 2025 à 1 août 2025

XVII th Conference on Stochastic Programming

ML

lun. 28 juillet

14:00

15:30

ML: Exploring the synergy between stochastic optimization, dynamics, sampling, inference, and optimal transport II

Session | **Site:** F207 | **Convener:** Taiji Suzuki

14:00 – 14:30

Convergence theory and application of distribution optimization: Non-convexity, particle approximation, and diffusion models

Orateur
Taiji Suzuki

14:30 – 15:00

Asymptotic log-Sobolev constants and the Polyak-Łojasiewicz gradient domination condition

Orateur
Austin Stromme

15:00 – 15:30

Federated ADMM from Bayesian Duality

Orateur
Thomas Möllenhoff

16:30

18:30

ML: Contributed talks

Session | **Site:** F207 | **Convener:** Vladimir Norkin

16:30 – 17:00

It's All in the Mix: Wasserstein Classification and Regression with Mixed Features

Orateur
Mohammad Reza Belbasi

17:00 – 17:30

On the Computation of General Constrained Wasserstein Barycenters

Orateur
Gregorio Martinez Sempere

17:30 – 18:00

On adaptive kernel learning

Orateur
Vladimir Norkin

18:00 – 18:30

Generalized Naive Bayes with continuous explanatory variables

Orateur
Edith Alice Kovács

mar. 29 juillet

10:45

12:15

ML: Functional Models In Stochastic Optimization

Session | **Site:** F206 | **Convener:** Andrzej Ruszczynski

10:45 – 11:15

Optimal mass transportation relaxations of stochastic dominance relations in optimization

Orateur
Darinka Dentcheva

11:15 – 11:45

A Functional Model Method for Nonconvex Nonsmooth Conditional Stochastic Optimization

Orateur
Andrzej Ruszczynski

11:45 – 12:15

Measures of stochastic non-dominance

Orateur
Milos Kopa

14:00

16:00

ML: Contributed talks

Session | **Site:** F201 | **Convener:** Sebastian Maier

14:00 – 14:30

Guaranteed bounds for optimal stopping problems using kernel-based non-asymptotic uniform confidence bands

Orateur
Sebastian Maier

14:30 – 15:00

Data-Driven Modeling of Endogenous Uncertainty in Optimization

Orateur
Dr Luigi Gallo

15:00 – 15:30

Federated Learning with Sample Selection: A Robust Optimization Approach

Orateur
Xuan Vinh Doan

15:30 – 16:00

Reformulating Chance-Constrained Optimization as Neural Network Learning

Orateur
Dawen WU

mer. 30 juillet

10:45

ML: Machine Learning and Off-Policy Learning Robust Distribution Shifts

Session | **Site:** F206 | **Convener:** Phebe Vayanos

10:45 – 11:15 **Mixed-feature Logistic Regression Robust to Distribution Shifts**

Orateur
Prof. Phebe Vayanos

11:15 – 11:45 **Learning optimal prescriptive trees robust to distribution shifts**

Orateur
Daniël Vos

11:45 – 12:15 **Learning Optimal Classification Trees Robust to Distribution Shifts**

Orateur
Nathan Justin

12:15 – 12:45 **Inexact Column Generation for Causal Discovery**

Orateur
Rui Chen

12:45

jeu. 31 juillet

10:45

ML: Exploring the synergy between stochastic optimization, dynamics, sampling, inference, and optimal transport I

Session | **Site:** F202 | **Convener:** Jia-Jie Zhu

10:45 – 11:15

Score Learning under the Manifold Hypothesis: Theory and Implications for Data Science

Orateur
Ya-Ping Hsieh

11:15 – 11:45

A stochastic optimal transport approach to unstable free boundary problems

Orateur
Young-Heon Kim

11:45 – 12:15

Contrasting and combining Wasserstein and Fisher-Rao flows for relative entropy minimization

Orateur
Jia-Jie Zhu

12:45

ven. 1 août

10:45

12:15

ML: Contributed talks

Session | **Site:** F206 | **Convener:** Dr Philip Thompson

10:45 - 11:15 **On stochastic mirror descent under relative nonconvexity**

Orateur
Dr Philip Thompson

11:15 - 11:45
Linear Convergence Rate in Convex Setup is Possible! First- and Zero-Order Algorithms under Generalized Smoothness

Orateur
Aleksandr Lobanov

14:00

15:30

ML: Neural networks with combinatorial optimization layers: encoding policies for (multistage) stochastic combinatorial optimization

Session | **Site:** F206 | **Convener:** Léo Baty

14:00 - 14:30 **Structured Reinforcement Learning**

Orateur
Heiko Hoppe

14:30 - 15:00 **Primal-dual algorithm for multistage stochastic optimization**

Orateur
Solène Delannoy-Pavy

15:00 - 15:30
Combinatorial optimization and decision-focused learning for stochastic tail assignment

Orateur
Léo Baty

14:00

ML: Stochastic gradient methods for reinforcement learning and optimal control

Session | **Site:** F207 | **Convener:** Caleb Ju

14:00 - 14:30
A General-Purpose Theorem for High-Probability Bounds of Stochastic Approximation with Polyak Averaging

Orateur
Sajad Khodadadian

14:30 - 15:00
Safe-EF: Error Feedback with Applications to Distributed Safe Reinforcement Learning

Orateur
Ilyas Fatkhullin

15:00 – 15:30

Strongly-polynomial time and validation analysis of policy gradient methods

Orateur

Caleb Ju

15:30