Session Program

28 juillet 2025 à 1 août 2025

XVII th Conference on Stochastic Programming

Sequential decision-making under uncertainty

lun. 28 juillet

14:00

Sequential decision-making under uncertainty: Contributed talks

Session | **Site:** F108 | **Convener:** Michel De Lara

14:00 – 14:30

An approximate dynamic programming approach for multi-stage stochastic lot-sizing under a Decision-Hazard-Decision information structure

Orateur
Victor Spitzer

14:30 – 15:00

Stochastic Dual Dynamic Integer Programming: finding better Lagrangian Cuts and application on energy planning problem

Orateur
Lilian Chaves Brandao

15:00 – 15:30

What Makes Information More Valuable? An Answer With Convex Analysis

Orateur
Michel De Lara

15:30

16:30

Sequential decision-making under uncertainty: Contributed talks

Session | **Site:** F108 | **Convener:** Jingui Xie

16:30 – 17:00

Multi-Stage Disaster Response and Platelet Resource Allocation: A Stochastic Dual Dynamic Programming Approach

Orateur
Pedram Farghadani Chaharsooghi

17:00 – 17:30

Risk-Averse Treatment Allocation in Clinical Trials: A Multiarmed Bandit Design

Orateur
Dr Ozlem Cavus

17:30 – 18:00

Universal Lung Cancer Screening Guidelines Under Heterogeneous Patient Responses

Orateur
Raul Garcia

18:00 – 18:30 **Mitigating Risks in Critical Care with Analytics**

Orateur
Jingui Xie

18:30

mar. 29 juillet

14:00

Sequential decision-making under uncertainty: Contributed talks

Session | **Site:** F108 | **Convener:** Paul Malisani

14:00 – 14:30

Solving influence diagrams with MILPs - Recent advances and future directions

Orateur
Topias Terho

14:30 – 15:00

Robust stochastic optimization via regularized PHA: Application to Energy Management Systems

Orateur
Paul Malisani

15:00 – 15:30

Comparison between different parallelization schemes in SDDP policy training

Orateur
Guilherme Bodin

15:30

mer. 30 juillet

10:45

Sequential decision-making under uncertainty: Contributed talks

Session | **Site:** F107 | **Convener:** David Wozabal

10:45 – 11:15

Lagrange Duality Gap of Decomposed Dynamic Programming: The Case of Bandits

Orateur

Benjamin Heymann

11:15 – 11:45

A Comparative Study of Sampling-based Multistage Stochastic Linear Programming Algorithms

Orateur

Harsha Gangammanavar

11:45 – 12:15

Optimal Information Relaxation Bounds for Multi-Stage Stochastic Optimization

Orateur

David Wozabal

12:15 – 12:45

A Two-Timescale Primal-Dual Framework for Reinforcement Learning via Online Dual Variable Guidance

Orateur

Axel Friedrich Wolter

12:45

jeu. 31 juillet

10:45

Sequential decision-making under uncertainty: Contributed talks

Session | **Site:** F108 | **Convener:** Hoda Bidkhori

10:45 – 11:15

S&P 500 optimal investing based on SDDP and implied calibrated ARIMA-GARCH model

Orateur
Dmitrii Golembiovskii

11:15 – 11:45

Chemotherapy Outpatient Scheduling Optimization with a Practical Application Luxembourg

Orateur
Nihat Oner

11:45 – 12:15

Computing Usage Values for Prospective Studies in Energy Systems Using Spatial Decomposition

Orateur
Camila Martinez Parra

12:15 – 12:45

Robust Quickest Change Detection in Non-Stationary Processes

Orateur
Hoda Bidkhori

12:45

ven. 1 août

10:45

Sequential decision-making under uncertainty: New developments in Stochastic Dual Dynamic Programming

Session | **Site:** F108 | **Convener:** Bernardo Freitas Paulo da Costa

10:45 – 11:15

Stochastic dual dynamic programming for log-linear autoregressive uncertainty in the right-hand side

Orateur
Dr Christian Füllner

11:15 – 11:45

Multicyclic multistage stochastic programming using daisy chains in the electricity market

Orateur
M. Gabriel Vidigal

11:45 – 12:15 **Stopping SDDP using sequential testing**

Orateur
Ruben van Beesten

12:15 – 12:45

Relative Value Iteration for Infinite-Horizon SDDP: Application to Hydroelectric Problem

Orateur
Francis Durand

12:45