

**Programme des sessions**

**28 juillet 2025 à 1 août 2025**

**XVII th Conference on Stochastic  
Programming**

**Chance-constrained programming**

# lun. 28 juillet

14:00

## Chance-constrained programming: Chance constraints in optimal control I

Session | Site: F202 | Responsable de session: René Henrion

14:00 - 14:30 **Pontryagin's principle for some probabilistic control problems**

**Orateur**  
Wim van Ackooij

14:30 - 15:00

**Inner Moreau Envelope of Nonsmooth Conic Constrained Probability Functions**

**Orateur**  
Pedro Perez Aros

15:00 - 15:30

**Consistency of sample-based solutions for stochastic optimization problems with conical constraints**

**Orateur**  
Caroline Geiersbach

15:30 - 16:00

**Pontryagin principle for deterministic control of random semilinear parabolic equations with almost sure state constraints**

**Orateur**  
Dr Piero Visconti

16:00

16:30

## Chance-constrained programming: Contributed talks

Session | Site: F202 | Responsable de session: Wellington de Oliveira

16:30 - 17:00

**A Chance-Constrained Programming Approach to Wavelength Dimensioning Under Traffic Uncertainty**

**Orateur**  
Haoyuan Xue

17:00 - 17:30

**Nonlinear cuts for chance-constrained problems with right-hand side uncertainty**

**Orateur**  
Wellington de Oliveira

17:30 - 18:00 **Chance-Constrained Optimization with Complex Variables**

**Orateur**  
Mme Raneem Madani

18:00 - 18:30

**A continuous-time optimal control approach based on Pontryagin's maximum principle with chance constraints**

18:30

**Orateur**  
M. Ange Valli

# mar. 29 juillet

10:45

## Chance-constrained programming: Contributed talks

Session | Site: F202 | Responsable de session: Csaba Fabian

10:45 - 11:15

### Statistical Performance of Subgradient Step-Size Update Rules in Lagrangian Relaxations of Chance-Constrained Optimization Models

**Orateur**

Dr Bismark Singh

11:15 - 11:45

### Random descent steps in a probability maximization scheme

**Orateur**

Csaba Fabian

11:45 - 12:15

### Convexity of elliptically distributed chance constraints with copula structures dependent on decision variables

**Orateur**

Heng Zhang

12:15 - 12:45

### Chance-constrained zero-sum stochastic games

**Orateur**

Lucas Osmani

12:45

## mer. 30 juillet

10:45

### Chance-constrained programming: Chance constraints in optimal control II

Session | Site: F202 | Responsable de session: René Henrion

10:45 - 11:15 **Time-optimal control under chance constraints**

**Orateur**

Prof. Martin Gugat

11:15 - 11:45 **An enumerative formula for the spherical cap discrepancy**

**Orateur**

Holger Heitsch

11:45 - 12:15 **Optimal control of elliptic PDEs with joint chance state constraints**

**Orateur**

Georg Stadler

12:15 - 12:45

**Optimal control of polyhedral sweeping processes with chance constraint**

**Orateur**

René Henrion

12:45