Session Program

28 juillet 2025 à 1 août 2025

XVII th Conference on Stochastic Programming

Stochastic Programming

lun. 28 juillet

14:00

Stochastic Programming: Contributed talks

Session | **Site:** F102 | **Convener:** Daniel Mimouni

14:00 - 14:30

Consensus, upgrade and skeleton clustering for stochastic programming

Orateur
Janosch Ortmann

14:30 - 15:00

Stable two-stage scenario tree generation via game-theoretic optimisation

Orateur
Dr Vassilis M. Charitopoulos

15:00 - 15:30 **Scenario Tree Reduction via Wasserstein Barycenters**

Orateur
Daniel Mimouni

15:30

16:30

Stochastic Programming: Computational Methods For Stochastic Optimization

Session | **Site:** F102 | **Convener:** Robert Bassett

16:30 - 17:00

Backward-Forward-Backward Splitting of the Relaxed Multi-Stage Stochastic Weapon Target Assignment Problem

Orateur
Peter Barkley

17:00 - 17:30 **Solving Stochastic Programs with GPUs: A Literature Review**

Orateur
Larry Wigington

17:30 - 18:00 **An Introduction to Matrix Parametrized Proximal Splitting**

Orateur
Robert Bassett

18:00 - 18:30

An Enhanced Learning-to-Optimize Framework for the Stochastic Inventory Routing Problem

Orateur
Jingyi Zhao

18:30

mar. 29 juillet

10:45

Stochastic Programming: Applications of Stochastic Programming in Statistics and Risk Management

Session | **Site:** F107 | **Conveners:** Johannes Royset, Anton Malandii

10:45 – 11:15 **Estimation of Conditional Distributions with Factor Model of Mixtures**

Orateur
Stan URYASEV

11:15 – 11:45
Estimation of Conditional Mean of Distribution with Piecewise Linear Convex Optimization

Orateur
Dr Terry Rockafellar

11:45 – 12:15 **Risk-Adaptive Local Decision Rules**

Orateur
Prof. Johannes Royset

12:15 – 12:45 **Scalable Framework for Higher-Order Stochastic Dominance**

Orateur
Rajmadan Lakshmanan

12:45

14:00

Stochastic Programming: Contributed talks

Session | **Site:** F107 | **Convener:** Anton Kleywegt

14:00 – 14:30
Nonstationary Distribution Estimation Via Wasserstein Probability Flows

Orateur
Edward Anderson

14:30 – 15:00 **Design Optimization and Derivative-Free Optimization**

Orateur
Anton Kleywegt

15:00 – 15:30
Scenario Tree Design under Wasserstein and Fused Gromov-Wasserstein Distances

Orateur
Andrew Schaefer

15:30 – 16:00
Constant Depth Decision Rules for multistage optimization under uncertainty

Orateur
Vincent Guigues

16:00

mer. 30 juillet

10:45

Stochastic Programming: Stochastic Optimization in Infinite-Dimensional Spaces

Session | **Site:** F102 | **Convener:** Patrick Combettes

10:45 – 11:15 **Stochastic Quasi-Fejér Iterations and Applications**

Orateur
Patrick Combettes

11:15 – 11:45 **Inexact JKO and proximal-gradient algorithms in Wasserstein spaces**

Orateur
Emanuele Naldi

11:45 – 12:15 **An Improved Analysis of the Clipped Stochastic subGradient Method under Heavy-Tailed Noise**

Orateur
Saverio Salzo

12:15 – 12:45 **Block-Activated Algorithms for Multi-Stage Variational Inequalities**

Orateur
Minh Bui

12:45

jeu. 31 juillet

10:45

Stochastic Programming

Session | **Site:** F102 | **Convener:** Bernardo Freitas Paulo da Costa

10:45 - 11:15
An stochastic differential equation perspective on stochastic convex optimization

Orateur
Rodrigo Maulen Soto

11:15 - 11:45 **Value functions in LinearDecisionRules.jl**

Orateur
Bernardo Freitas Paulo da Costa

11:45 - 12:15
A Stochastic Linear Tracing Procedure to Select a Proper Markov Perfect Equilibrium in Stochastic Games

Orateur
Chuangyin Dang

12:15

10:45

Stochastic Programming: Contributed Talks

Session | **Site:** 207

10:45 - 11:15 **A Stochastic Newton-type Method for Non-smooth Optimization**

Orateur
Titus Pinta

11:15 - 11:45
Sampling the Optimal Solution of an Optimization Problem with Random Parameters

Orateur
Jonathan Hornewall

11:45 - 12:15 **Stochastic Optimization with Optimal Importance Sampling**

Orateur
Dr Liviu Aolaritei

12:15

ven. 1 août

10:45

Stochastic Programming: Contributed talks

Session | **Site:** F107 | **Convener:** Claudia Sagastizábal

10:45 – 11:15

Linear Convergence in Bundle Progressive Hedging and its link to Proximal Decomposition

Orateur

Théo Molfessis

11:15 – 11:45

Expanding the reach of progressive hedging methods

Orateur

Dr Claudia Sagastizábal

11:45 – 12:15

Stability of stochastic programs specified by distortion risk measures with the application in the game theory

Orateur

Lukáš Račko

12:15 – 12:45

Approximations of Rockafellians, Lagrangians, and Duals in Stochastic Programming Problems

Orateur

Julio Deride

12:45