

Journées SMAI MODE 2022

mercredi 1 juin 2022

Commande optimale stochastique - E205 (10:30 - 12:30)

-Présidents de session: Michel De Lara

time	[id] title	presenter
10:30	[86] A simplex method for two stage linear stochastic problems with general cost distribution	FORCIER, Mael
11:00	[90] Convergence analysis of SDDP like algorithms	LECLERE, Vincent
11:30	[84] Parametric stochastic optimization for day-ahead and intraday co-management of a power unit	LE FRANC, Adrien