WEEK 1

APRIL 10, Tuesday

Giorgio Consigli (chairman)

Session I. Fundamentals of stochastic optimization
10-apr 09.00 Georg Pflug: Introduction to Stochastic Optimization: theory and applications
10-apr 10.00 Georg Pflug: Optimality and Duality in stochastic programming
10-apr 11.00 coffee break

Session II. Applications in Finance 1
10-apr 11.30 Nikolas Topaloglou: Enterprise wide risk management
10-apr 12.30 lunch

Ronald Hochreiter (chairman)

10-apr 14.00 Hercules Vladimirou: Dynamic portfolio management
10-apr 15.00 break

Young Researchers Session
10-apr 15.15 Yin Guo: A Bank Asset and Liability Management Model using Stochastic Programming
10-apr 16.00 Matthijs Streutker: ALM Modeling for Dutch Pension Funds: Indexation and New Regulatory Rules
10-apr 16.45 Xi Yang: Using Stochastic Programming to Model Operational Risk

APRIL 11, Wednesday

Vittorio Moriggia (chairman)

Session III. Scenario generation and approximation methods
11-apr 09.00 Ronald Hochreiter: Approximation of stochastic processes in SP applications

Session IV. Applications in Finance 2
11-apr 10.00 Andrea Consiglio: Derivative pricing in incomplete markets
11-apr 11.00 coffee break
11-apr 11.30 Matteo Germano: Pension fund management
11-apr 12.30 lunch

Giorgio Consigli (chairman)

11-apr 14.00 Hercules Vladimirou: Current trends in the financial industry, the future of SP applications
11-apr 15.00 break

Young Researchers Session
11-apr 15.15 Radoslava Mirkov: Tree Approximations of Dynamic Stochastic Programs
11-apr 16.00 Michal Kaut: Scenario generation: Property matching with distribution functions
11-apr 16.45 Stefan Vigerske: Recombination of scenarios in multistage stochastic programming
## APRIL 12, Thursday

**Werner Römisch (chairman)**

**Session V. Mixed integer and chance constrained stochastic programming**
- 12-apr 09.00 Laureano Escudero: Mixed integer stochastic programming: theory and applications
- 12-apr 10.00 Maarten van der Vlerk: Stochastic integer programming
- 12-apr 11.00 coffee break
- 12-apr 11.30 René Henrion: Chance-constrained stochastic programming
- 12-apr 12.30 lunch

**Maarten van der Vlerk (chairman)**

**Session VI. Stochastic programming developments 1**
- 12-apr 14.00 Janos Mayer: Model generation and solution algorithms for multistage stochastic programming
- 12-apr 15.00 break

**Young Researchers Session**
- 12-apr 15.15 Christian Kuechler: On polyhedral discrepancies and scenario reduction for mixed-integer and chance constrained stochastic programs
- 12-apr 16.00 Tuediger Barth: Stochastic optimisation of the operation of distributed electricity generation
- 12-apr 16.45 Francesca Maggioni: A stochastic optimization model for gas retail with temperature and oil prices scenarios

## APRIL 13, Friday

**Marida Bertocchi (chairman)**

**Session VII. Stability**
- 13-apr 09.00 Jitka Dupačová: Stochastic programming under non-standard assumptions
- 13-apr 10.00 Werner Römisch: Stability of stochastic programming problems
- 13-apr 11.00 coffee break

**Session VIII. Applications in the Energy Sector 1**
- 13-apr 11.30 Lars Hellemo: Energy management in the gas sector
- 13-apr 12.30 lunch

**Lars Hellemo (chairman)**

- 13-apr 14.00 Pierluigi Riva: Statistical methods for energy demand and supply
- 13-apr 15.00 break

**Young Researchers Session**
- 13-apr 15.15 Celeste Pizarro Romero: Structuring bilateral energy contract portfolios in competitive markets
- 13-apr 16.00 Natalia Issaeva: Stochastic programming for a problem of incorporation of wind energy to the electricity generation
APRIL 14, Saturday

Maria Teresa Vespucci (chairman)

**Session X. Applications in the Energy Sector 2**
- 14-apr 10.00 Yves Smeers: Convex stochastic equilibria in the electricity market
- 14-apr 11.00 **coffee break**
- 14-apr 11.30 Chefi Triki: Optimization Models for the Electricity Operators
- 14-apr 12.30 **lunch**

Giorgio Consigli (chairman)

- 14-apr 14.00 Paolo Ghislandi: Portfolio Optimization in the Italian Energy Sector

WEEK 2  APRIL 16, Monday

Giorgio Consigli (chairman)

**Session XI. Dynamic stochastic programming**
- 16-apr 09.00 Michael A.H. Dempster: Defined Benefit pension scheme Risk Profiling

**Session XII. Applications in Economics**
- 16-apr 10.00 Stavros Zenios: Practical stochastic optimization: applications in economics and finance
- 16-apr 11.00 **coffee break**
- 16-apr 11.30 William T. Ziemba: Intertemporal surplus management
- 16-apr 12.30 **lunch**

Michael A.H. Dempster (chairman)

**Session XIII. Stochastic programming developments 2**
- 16-apr 14.00 Elena Medova: Individual asset liability management
- 16-apr 15.00 **break**

**Young Researchers Session**
- 16-apr 15.15 Jana Cerbakova: Input information for multistage stochastic programs
- 16-apr 16.00 Matteo Tesser: A structural equilibrium model for long-term power planning in a liberalized electricity market
- 16-apr 16.45 Kourosh Marjani Rasmussen: Optimal Mortgage Loan Diversification strategies with Mean CVaR models
APRIL 17, Tuesday

Marida Bertocchi (chairman)

Session XIV. Linear stochastic programming
17-apr 09.00 Carlo Acerbi: Risk measures in stochastic optimization
17-apr 10.00 Gautam Mitra: Formulation and solution of large scale SP problems
17-apr 11.00 coffee break

Session XV. Nonlinear stochastic programming
17-apr 11.30 Jacek Gondzio: Introduction to nonlinear stochastic programming
17-apr 12.30 lunch

Elisabetta Allevi (chairman)

17-apr 14.00 Jacek Gondzio: Solution methods for large-scale nonlinear stochastic programming problems
17-apr 15.00 break

Young Researchers Session
17-apr 15.15 Diana Roman: Scenario Generation for the Asset Allocation Problem
17-apr 16.00 Robert Ferstl: Cash Management Using Multi-Stage Stochastic Programming
17-apr 16.45 Marco Colombo: A warm-start approach for large-scale stochastic linear programs

APRIL 18, Wednesday

Vittorio Moriggia (chairman)

Session XVI. Industrial Applications 1
18-apr 09.00 Pavel Popela: Stochastic programming methods in engineering production
18-apr 10.00 Pavel Popela: Supply chain management
18-apr 11.00 coffee break

Session XVII. Emerging SP Application areas
18-apr 11.30 Enza Messina: Systems biology
18-apr 12.30 lunch

Carlo Acerbi (chairman)

18-apr 14.00 Francesco Archetti: Ambient Intelligence
18-apr 15.00 break

Young Researchers Session
18-apr 15.30 Janne Kettunen: Dynamic risk management of electricity contracts with contingent portfolio programming
18-apr 16.15 Bruno Flach: Bid-based strategies for hydro plants in a multi-stage and stochastic framework
18-apr 17.00 Marloes Cremers: A Dynamic Day-ahead Paratransit Planning Problem
APRIL 19, Thursday

Giorgio Consigli (chairman)

Session XVIII. Stochastic programming and stochastic control
19-apr 09.00 Elio Canestrelli: Multistage stochastic programming and stochastic control problems
19-apr 10.00 Diana Barro: Stochastic control and MSP solution methods: applications in economics and finance
19-apr 11.00 coffee break

Session XIX. Industrial Applications 2
19-apr 11.30 Alexei Gaivoronski: SP developments in Telecommunications
19-apr 12.30 lunch

Alexei Gaivoronski (chairman)

19-apr 14.00 Paolo Brandimarte: Stochastic programming methods for Production planning
19-apr 15.00 A proposal for an Italian working group on Stochastic Programming

Young Researchers Session
19-apr 15.30 Maria Elena Bruni: Probabilistic network design problems
19-apr 16.15 Selin Soner: A literature review of forward and reverse supply chain network design problems under uncertainty
19-apr 17.00 Juuso Rantala: Perishable Item Production Planning

APRIL 20, Friday

Marida Bertocchi (chairman)

Session XX. Postoptimality and output analysis
20-apr 09.00 Marida Bertocchi: Postoptimality analysis SP problems
20-apr 10.00 Alexei Gaivoronski: Output analysis for large-scale SP solution files
20-apr 11.00 coffee break

Session XXI. SP into the future
20-apr 11.30 Giorgio Consigli: State of the art and foreseeable SP applications
20-apr 12.30 lunch

Vittorio Moriggia (chairman)

Session XXII.
20-apr 14.00 Craig Pirrong: The Price of Power: The Valuation of Power and Weather Derivatives
20-apr 15.00 break

Young Researchers Session
20-apr 15.15 Denis Becker: A Bi-level and Multistage Game of Network Operators and Service Providers under Uncertainty
20-apr 16.00 Walter Terkaj: A Robust model for the Loading of a multi-cell FMS