



SPEAKERS

– Invited Speakers

- **René Henrion**
Weierstrass Institut for Applied Analysis and Stochastics Berlin
- **Dick den Hertog**
Tilburg University, Netherlands
- **Georg Pflug**
University of Vienna, Austria
- **Anita Schöbel**
University of Goettingen
- **Rüdiger Schultz**
University of Duisburg-Essen
- **Pawel Zielinski**
Wroclaw University of Science and Technology, Poland

– Speakers of the Problem Sessions (ITWM)

- **Heiner Ackermann**
- **Michael Bortz**
- **Elisabeth Finhold**
- **Michael Helmling**
- **Kai Plociennik**
- **Johanna Schneider**
- **Philipp Süß**

www.leistungszentrum-simulation-software.de



INFORMATION

– Participation

Everybody interested in the subjects is cordially invited. Registration is not required. Admission free.

– Contact with regard to scientific program

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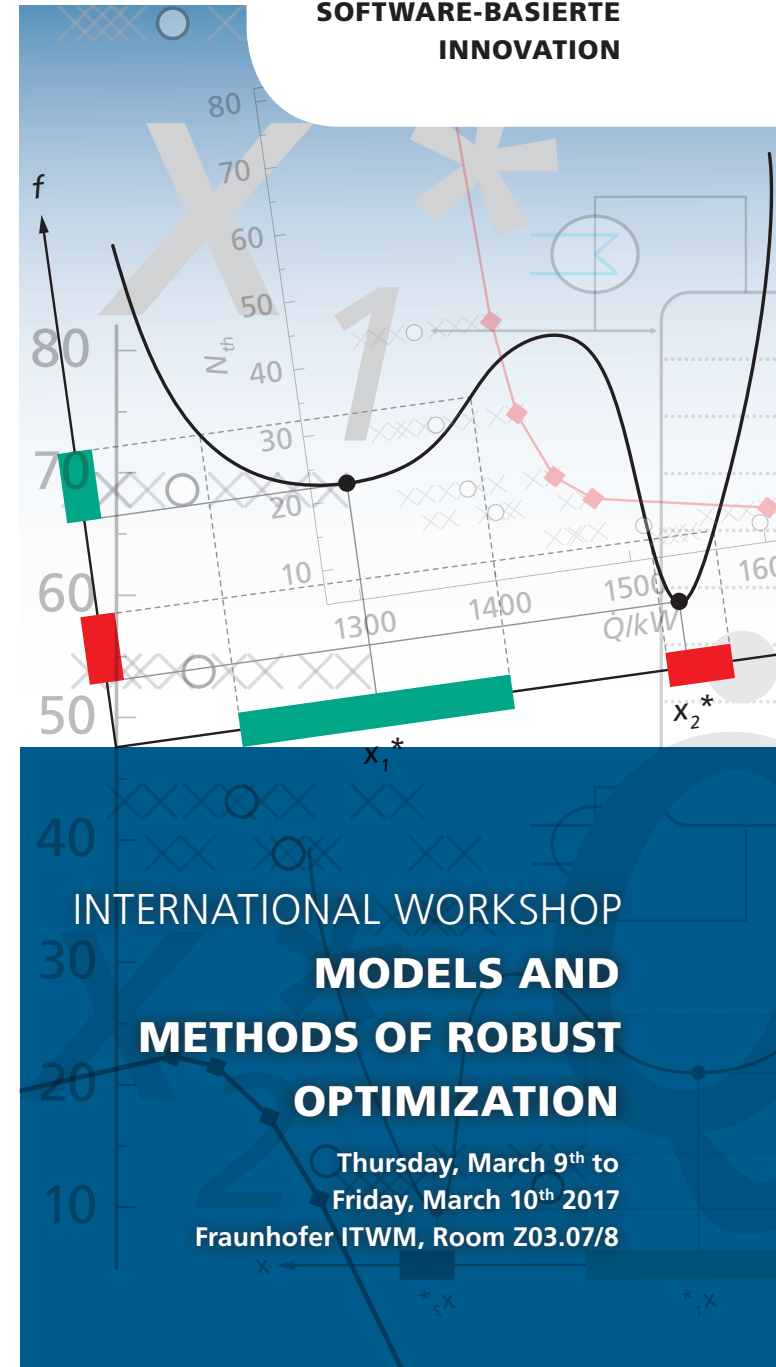
– Conference venue

Fraunhofer Institute for Industrial Mathematics ITWM
Fraunhofer-Platz 1, Z03.07/8
67663 Kaiserslautern
www.itwm.fraunhofer.de

In cooperation with:



FELIX KLEIN
ZENTRUM FÜR
MATHEMATIK



INTERNATIONAL WORKSHOP MODELS AND METHODS OF ROBUST OPTIMIZATION

Thursday, March 9th to
Friday, March 10th 2017
Fraunhofer ITWM, Room Z03.07/8

PREFACE

Robust optimization deals with uncertainties in parameters describing optimization problems and their impact to proposed solutions.

Wald's classical deterministic maximin approach for robust optimization delivering the best outcome under worst assumed parameter setting is often too conservative for practical purposes as it typically comes with a high cost for security. On the other hand, probabilistic settings for robust optimization quantifying uncertainties by probability distributions of parameters and using stochastic optimization to compute moments or distributions of outcomes is often time consuming or even intractable.

The workshop with six invited talks and contributed practical applications will discuss recent approaches and results around deterministic and probabilistic robust optimization from different points of view and will encourage interdisciplinary dialogue and cooperation between mathematicians and practitioners.



Karl-Heinz Küfer
Fraunhofer ITWM



Sven O. Krumke
University of Kaiserslautern

PROGRAM

– Thursday, March, 9th

10:15	Registration, welcome coffee
11:00	Welcome
11:15	Tutorial on robust optimization Dick den Hertog
12:15	Lunch
13:15	Distributionally Robust Stochastic Optimization Georg Pflug
14:15	New concepts in robust optimization Anita Schöbel
15:15	Coffee break
15:45	Problem Sessions (max. 20 minutes per presentation incl. discussion)
17:45	Closing 1 st day
19:00	Networking dinner (for speakers only)

– Friday, March, 10th

9:00	Arrival of participants, welcome coffee
9:30	Approaches to Stochastic Programming Beyond Convexity Rüdiger Schultz
10:30	Coffee break
11:00	Robust discrete optimization under discrete and interval uncertainty Pawel Zielinski
12:00	Lunch
13:00	On a joint model for probabilistic/robust constraints with an application to gas networks under uncertainties René Henrion
14:00	Wrap up/Closing
14:30	End of workshop