USC Viterbi
School of Engineering
Daniel J. Epstein Department of Industrial and Systems Engineering

EPSTEIN INSTITUTE PRESENTS:

WORKSHOP ON STOCHASTIC OPTIMIZATION AND EQUILIBRIUM

FRIDAY, OCTOBER 16, 2015

RONALD TUTOR HALL (RTH), ROOM 526

7:30 – 7:50 am	Breakfast
7:50 – 8:00 am	Welcoming Remarks
8:00 – 8:40 am	R.T. Rockafellar, Professor Emeritus Department of Mathematics | University of Washington, Seattle *Title: Stochastic variational Inequalities in a dynamical framework*
8:40 – 9:20 am	Michael Ferris, Professor Department of Computer Science | University of Wisconsin, Madison *Title: Modeling, equilibria, power and risk*
9:20 – 10:00 am	Shu Lu, Associate Professor Dept. of Statistics and Operations Research | University of North Carolina, Chapel Hill *Title: Confidence regions and intervals for stochastic variational inequalities*
10:00 – 10:20 am	Break
10:20 – 11:00 am	Andrzej Ruszczynski, Professor Department of Management Science and Information Systems | Rutgers University *Title: Risk-averse control of Markov systems*
11:00 – 11:40 am	Mengdi Wang, Assistant Professor Department of Operations Research and Financial Engineering | Princeton University *Title: Stochastic gradient descent: Recent advances and applications in machine learning*
11:40 – 12:20 pm	Uday V. Shanbhag, Associate Professor Department of Industrial and Manufacturing Engineering | Penn State University *Title: Budget-constrained stochastic approximation*
12:20 – 1:45 pm	Lunch Break
1:45pm – 2:25pm	Roger J.B. Wets, Professor Emeritus Department of Mathematics| University of California at Davis Title: *Approximation theory for variational bifunctions*
2:25pm – 3:05pm	Johannes Royset, Associate Professor Department of Operations Research | Naval Postgraduate School *Title: Stochastic ambiguity and optimization – A lopsided perspective*
3:05pm – 3:40pm	Suvrajeet Sen, Professor Department of Industrial and Systems Engineering | University of Southern California *Title: On multiple roles of regularization in stochastic programming*
3:40pm – 4:15pm	Jong-Shi Pang, Professor Department of Industrial and Systems Engineering | University of Southern California *Title: On stochastic non-cooperative games*