

Stochastic optimization: beyond mathematical programming

Tuesday, 10 November 2015 11:30 (45 minutes)

Stochastic optimization, among which bio-inspired algorithms, is gaining momentum in areas where more classical optimization algorithms fail to deliver satisfactory results, or simply cannot be directly applied. This presentation will introduce baseline stochastic optimization algorithms, and illustrate their efficiency in different domains, from continuous non-convex problems to combinatorial optimization problem, to problems for which a non-parametric formulation can help exploring unforeseen possible solution spaces.

Summary

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Session Classification: Tuesday Morning Session