

Workshop IV: Robust Optimization

Tuesday November 16, 2010

- 8:30–9:20 *Check-In/Light Breakfast (Hosted by IPAM)*
- 9:20–9:30 *Welcome and Opening Remarks*
- 9:30–10:20 **Yinyu Ye** (Stanford University)
Price of Correlations for Stochastic Optimization
- 10:30–11:00 *Break*
- 11:00–11:50 **Garud Iyengar** (Columbia University)
Robust optimization for portfolio selection
- 12:00–2:00 *Lunch (on your own)*
- 2:00–2:50 **Karthik Natarajan** (City University Hong Kong)
Semidefinite programming models for minimax stochastic programs
- 3:00–3:15 *Break*
- 3:15–4:05 **Guillaume Roels** (University of California, Los Angeles (UCLA))
Applications of minimax regret to inventory and revenue management
- 4:15–4:30 *Break*
- 4:30–5:20 **Ankur Srivastava** (University of Maryland)
Countering Nanoscale Fabrication Variability Through Design and Post Fabrication Optimization Methods
- 5:30–7:30 *Poster Session & Reception (Hosted by IPAM)*

Wednesday November 17, 2010

- 8:30–9:30 *Continental Breakfast*
- 9:30–10:20 **Pablo Parrilo** (Massachusetts Institute of Technology)
- 10:30–11:00 *Break*

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- 11:00–11:50 **David Brown** (Duke University)
Risk, robustness, and dual representation of choice
- 12:00–2:00 *Lunch (on your own)*
- 2:00–2:50 **Vineet Goyal** (Columbia University)
Advances in Multi-stage Stochastic and Adaptive Optimization
- 3:00–3:15 *Break*
- 3:15–4:05 **Daniel Kuhn** (Imperial College)
An efficient method to estimate the suboptimality of decision rules
- 4:15–4:30 *Break*
- 4:30–5:20 **Sachin Sapatnekar** (University of Minnesota, Twin Cities)
Optimizing Digital Circuits in the Presence of Variations

Thursday November 18, 2010

- 8:30–9:30 *Continental Breakfast*
- 9:30–10:20 **Tao Yao** (Pennsylvania State University)
Alternating Optimization Algorithms for Joint Chance Constraint Optimization
- 10:30–11:00 *Break*
- 11:00–11:50 **Chiranjib Bhattacharyya** (Indian Institute of Science)
Exploring Chance constraints for Designing Robust SVMs
- 12:00–2:00 *Lunch (on your own)*
- 2:00–2:50 **Dan Iancu** (Stanford University)
Disturbance-Feedback Policies in Multi-Period Robust Optimization
- 3:00–3:15 *Break*
- 3:15–4:05 **Aurelie Thiele** (Lehigh University)
Log-Robust Portfolio Management
- 4:15–4:30 *Break*
- 4:30–5:20 **Xuan Vinh Doan** (University of Waterloo)
Non-Overlapping Multivariate Marginal Bounds for Probabilistic Combinatorial Optimization Problems

Friday November 19, 2010

- 8:30–9:30 *Continental Breakfast*
- 9:30–10:20 **Michael Orshansky** (University of Texas at Austin)
Applications of Robust Optimization in Integrated Circuit Design
- 10:30–11:00 *Break*
- 11:00–11:50 **Constantine Caramanis** (University of Texas at Austin)
Learning, Regularization and Robust Optimization
- 12:00–2:00 *Lunch (on your own)*
- 2:00–2:50 **Dick den Hertog** (Katholieke Universiteit Brabant (Tilburg University))
Immunizing (Conic) Quadratic Optimization Problems Against Implementation Errors
- 3:00–3:15 *Break*
- 3:15–4:05 **Chandu Visweswariah** (IBM Systems and Technology Group)
Challenges in Robust Optimization of Digital Integrated Circuits
- 4:15–4:30 *Break*
- 4:30–5:20 **Yuriy Zinchenko** (University of Calgary)
Solving Large-scale Dense SOCP on Heterogeneous Computing Platform

