

SESO 2014

INTERNATIONAL THEMATIC WEEK

June 23 to 27, 2014

SMART ENERGY AND STOCHASTIC OPTIMIZATION

► École des Ponts ParisTech

Cité Descartes - Champs-sur-Marne

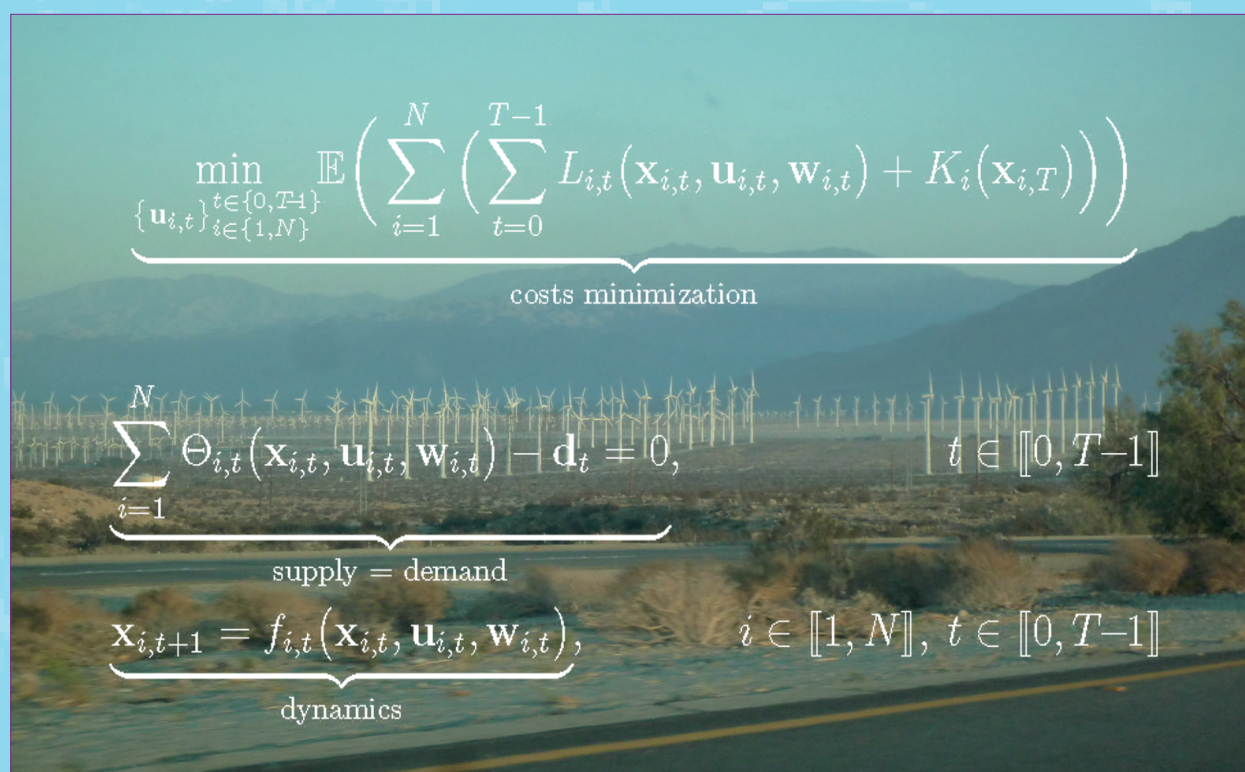
► ENSTA ParisTech Palaiseau

Organizers:

Pierre Carpentier - Ensta ParisTech

Jean-Pierre Chancelier

& Michel de Lara - École des Ponts ParisTech


$$\underbrace{\min_{\substack{t \in \{0, T-1\} \\ \{\mathbf{u}_{i,t}\}_{i \in \{1, N\}}}} \mathbb{E} \left(\sum_{i=1}^N \left(\sum_{t=0}^{T-1} L_{i,t}(\mathbf{x}_{i,t}, \mathbf{u}_{i,t}, \mathbf{w}_{i,t}) + K_i(\mathbf{x}_{i,T}) \right) \right)}_{\text{costs minimization}}$$
$$\underbrace{\sum_{i=1}^N \Theta_{i,t}(\mathbf{x}_{i,t}, \mathbf{u}_{i,t}, \mathbf{w}_{i,t}) - \mathbf{d}_t = 0,}_{\text{supply = demand}} \quad t \in \llbracket 0, T-1 \rrbracket$$
$$\underbrace{\mathbf{x}_{i,t+1} = f_{i,t}(\mathbf{x}_{i,t}, \mathbf{u}_{i,t}, \mathbf{w}_{i,t}),}_{\text{dynamics}} \quad i \in \llbracket 1, N \rrbracket, t \in \llbracket 0, T-1 \rrbracket$$

more information and program:

cermics.enpc.fr/~delara/SES02014/SES02014/



École des Ponts
ParisTech

