

SESO 2014

INTERNATIONAL THEMATIC WEEK

Smart Energy and Stochastic Optimization

SCIENTIFIC WORKSHOP ON STATISTICS

Friday 27 june 2014

► École des Ponts ParisTech

Cité Descartes - Champs-sur-Marne

Speakers:

Alexander Shapiro - GeorgiaTech

Roger Wets - UC Davis

David Woodruff - UC Davis

Vincent Lefieux - RTE

Georges Oppenheim - UPEM

Organizers:

Michel De Lara - École des Ponts ParisTech

Pierre Vandekerkhove - UPEM / GeorgiaTech

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



more information and program:

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