

SESO 2014

INTERNATIONAL THEMATIC WEEK

Smart Energy and Stochastic Optimization

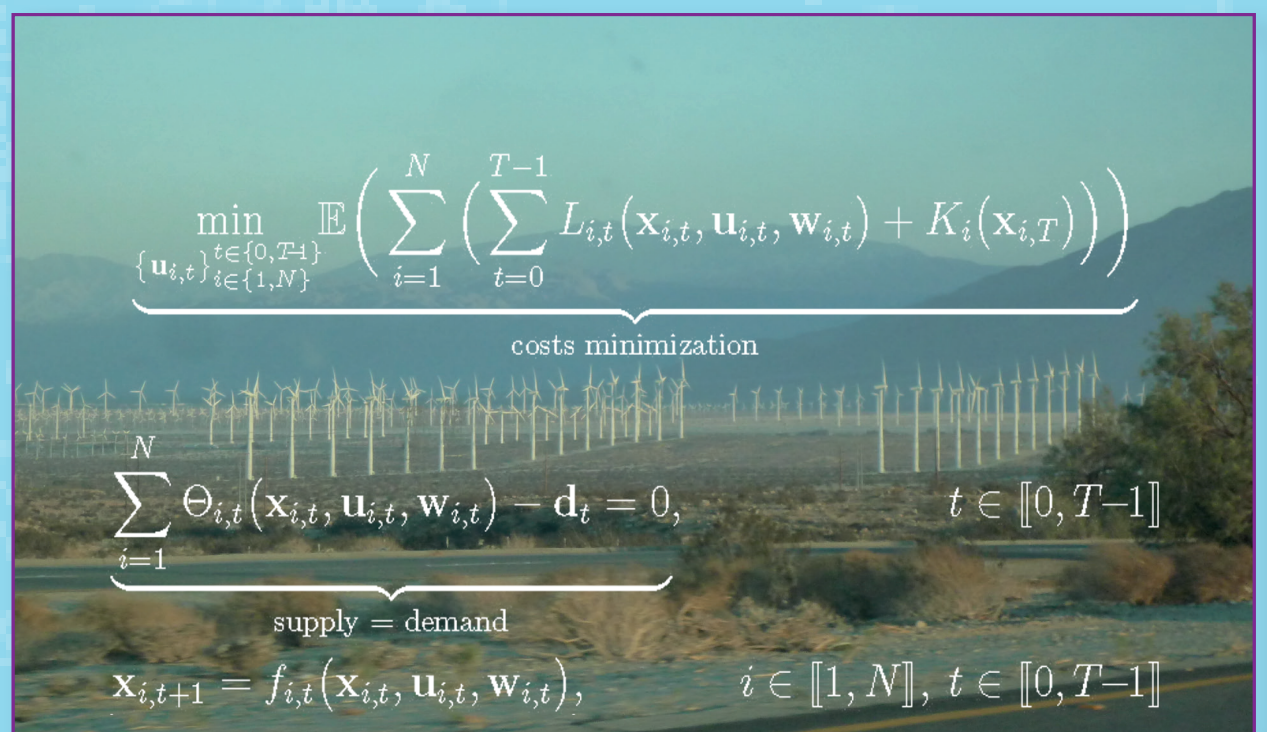
INDUSTRY DAY

Thursday 26 june 2014

► **École des Ponts ParisTech**
Cité Descartes - Champs-sur-Marne

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

more information and program:



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



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