

数学与系统科学研究院

计算数学所学术报告

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报告题目:

**Introduction to Distributionally
Robust Optimization**

邀请人: 戴彧虹 研究员

报告时间: 2012 年 11 月 9 日 (周五)

下午 14:30

报告地点: 科技综合楼三层 301

计算数学所小报告厅

Abstract:

In this talk, we will review the various results on distributionally robust optimization. Distributionally robust optimization is an efficient approach to handle the stochastic optimization problems. In this model, we consider to optimize the worst-case expected cost over all possible distribution based on the partial information (such as moments) instead of the complete information about some random variables. Especially, we introduce the main techniques by illustrating the distributional robust chance constraint problem for which we need to find a tractable safe approximation. (Joint work with Chenchen Wu and Jiawei Zhang)

欢迎大家参加!