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：

Multi-stage stochastic optimization arising from power system

邀请人：　戴彧虹 研究员

报告时间：2012 年 4 月 9 日（周一）

下午 **16**：**00-17:00**

报告地点：　科技综合楼三层 **311**

计算数学所报告厅

Abstract：

In this talk, we focus on a class of the multi-stage stochastic optimization problems arising from economic dispatch (ED) in power systems. The background is introduced first. Then the mathematical models with system security risk constraint and solution methods, as well as the convergence, are studied for single-stage and multi-stage ED decision problems. Numerical example is provided to test the model and solution method. Some possible further research is discussed.

欢迎大家参加！