2022

OPTIMIZATION DAYS

May 16 – 18

Venue
HEC Montréal

The **Optimization Days** aim to survey theory, numerical methods, and applications of optimization. They provide researchers from around the world the opportunity to exchange and to collaborate.

We especially encourage presentations on new methods of optimization and their applications. The conference languages will be French and English.

For more information, please visit our website.

Plenary Speakers

- **RODOLPHE LE RICHE**, CNRS LIMOS, France
  Which Gaussian Process for Bayesian Optimization?

- **LEO LIBERTI**, CNRS LIX, École Polytechnique, France
  Random Projections in Mathematical Programming: Survey and New Directions

- **CLAUDIA ALEJANDRA SAGASTIZÁBAL**, Unicamp, Brazil
  Energy Markets Modeled as Equilibrium Problems with Equilibrium Constraint

- **MARIO VEIGA PEREIRA**, PSR, Brazil
  Multiscale Stochastic Co-Optimization of Reserves, Storage, Renewables and Flexibility Resources in Large Scale Systems

- **ANDREAS WÄCHTER**, Northwestern University, USA
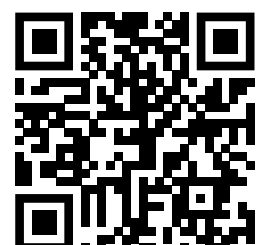 *The APRA-E Grid Optimization Competition*

Tutorials

- **MARGARIDA CARVALHO**, Université de Montréal, Canada
  Mathematical Programming for Games

- **YOUSSEF DIOUANE**, Polytechnique Montréal, Canada
  Stochastic Nonlinear Least-Squares Methods with Application to Data Assimilation and Machine Learning

- **CAROLINA OSORIO**, GERAD - HEC Montréal, Canada
  Surrogate Modeling for High-Dimensional Simulation-Based Optimization Problems

- **PIERRE-OLIVIER PINEAU**, HEC Montréal, Canada
  Modelling Decarbonized Electricity Markets in Northeastern North America

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Fonds de recherche Nature et technologies
Québec

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