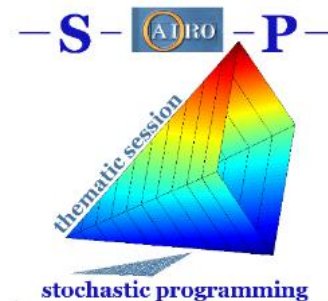


AIRO THEMATIC SECTION: STOCHASTIC PROGRAMMING

2026 ACTIVITIES REPORT

Coordinators: Patrizia Beraldi and Francesca Maggioni

ODS2026 Conference, Galzignano Terme (Italy), September 7-10, 2026

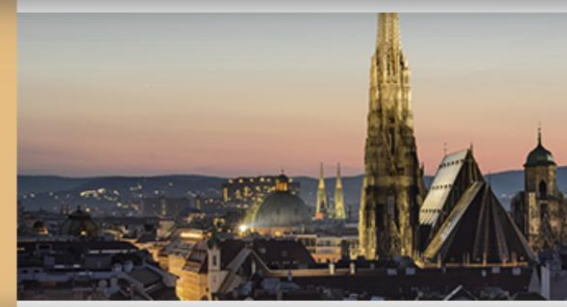


IFORS 2026

- <https://ifors2026.at/home/>

The 24th Conference of the
International Federation of
Operational Research
Societies

12–17 July, Vienna, Austria



- **Stream on “Exact and Heuristic Solution Methods for Optimization under Uncertainty”**: **15 sessions – 60 talks**, coordinated by Francesca Maggioni, Man-Chung Yue and Milos Kopa. This stream focuses on the development and analysis of exact and heuristic methods for solving optimization problems under uncertainty, including stochastic, robust, and data-driven approaches.

- Francesca Maggioni has been nominated **VP 2 of EURO** for the years **2027-2030**.

The Vice-President 2 assists the President and supports them in the development of new activities. The Vice-President 2 has particular responsibility for:

- the organization of [EURO Working Groups](#);
- the organization of [EURO Forums](#);
- the organization of [EURO Summer and Winter Institutes](#);
- the organization of [EURO PhD Schools](#);
- the [EURO OR Education Initiative](#).

Report on Recent Activities

INTERNATIONAL CONFERENCE ON OPTIMIZATION AND DECISION SCIENCE (ODS2026) **September 7-10, 2026 Galzignano Terme (PD)**

- Stream AIRO Thematic Section on Stochastic Programming (organizers: Patrizia Beraldi and Francesca Maggioni)
 - Session 1: Optimization under uncertainty 1 (Wednesday, Sept. 9 2026)
 - Session 2: Optimization under uncertainty 2 (Thursday, Sept. 10 2026)





UNIVERSITÀ
DEGLI STUDI
DI BERGAMO



Denmark
Technical
University

SOML2026

Report on Recent Activities

The background of the slide is a panoramic photograph of Bergamo, Italy, showing the historic city built on a hillside with a stone wall, surrounded by greenery and distant mountains under a clear sky.

Workshop *Stochastic Optimization meets Machine Learning*

May, 4-6 2026



Future Events

EURO/TRANSMOD PhD WINTER SCHOOL 2027

Passo del Tonale **ITALY**

JANUARY 17–23, 2027

Planning under Uncertainty in Energy Markets and Transportation

Hotel Delle Alpi, Passo del Tonale (Italy) | www.hotel-dellealpi.com

TOPICS

- Optimization under uncertainty: models and algorithms
- Electricity market design and equilibrium models
- Renewable integration, storage and hydropower scheduling
- Planning and operations in transportation systems
- Reinforcement learning and Markov decision processes

CONFIRMED SPEAKERS

Mette Helene Bjørndal, NHH, Norway
Audun Botterud, MIT, USA
Erlon Finardi, UFSC, Brazil
Stein-Erik Fleten, NTNU, Norway
Steven Gabriel, University of Maryland, USA
Magnus Korpås, NTNU, Norway
Francesca Maggioni, University of Bergamo, Italy
Giovanni Micheli, University of Bergamo, Italy
Andy Philpott, University of Auckland, New Zealand
Sara Séguin, Université du Québec à Chicoutimi, Canada
Afzal Siddiqui, Stockholm University, Sweden
Ramteen Sioshansi, Carnegie Mellon University, USA
Alexandre Street, PUC-Rio, Brazil
Andy Sun, MIT, USA
Asgeir Tomasgard, NTNU, Norway
Davi Michel Valladão, PUC-Rio, Brazil
Maria Teresa Vespucci, University of Bergamo, Italy
Stein Wallace, NHH, Norway
Sonja Wogrin, TU Graz, Austria
Golbon Zakeri, University of Massachusetts Amherst, USA



REGISTRATION

Limited number of places:

A) 300 euro (limited number of subsidised places thanks to EURO support)

Shared double room and 3 meals per day included

To apply, please send your CV and a motivation letter to **[email address to be confirmed]**

B) 700 euro (for all the other participants)

Shared double room and 3 meals per day included

Places are allocated on a first come basis.

Future Events

EURO/TRANSMOD PhD WINTER SCHOOL 2027

Passo del Tonale **ITALY**

JANUARY 17–23, 2027



SCHEDULE

Arrival: Sunday 17 January 2027
Welcome reception at 19.00 and dinner starting at 20.00.
The winter school ends before lunch on Saturday 23 January.

Lectures: 18th to 22nd January
– Morning session 8.15 to 11.15
Break (skiing or other activities)
– Afternoon session 15.30 to 19.00
– Dinner 20.00

CREDITS

There will be in total 30 hours of lectures in the winter school. We will issue certificates verifying participation and a work load of 2.5 ECTS credits.

Duration: 7 days

LOCATION & ARRIVAL

Marking the boundary between the regions of Lombardy and Trentino, Passo del Tonale is a natural amphitheatre linking the Val di Sole with the Valcamonica, a sunny panoramic spot that climbs from 1884 metres above sea level up to 3100 metres, between the Ortler Alps and the Adamello-Presanella range. It offers over 100 km of downhill pistes and some 50 km of cross-country trails.

The main airport used to get to Passo del Tonale is Bergamo Orio al Serio. The best way to arrive from there is the Orioshuttle bus, with tickets available at the Orioshuttle box office in the airport. Transfers from other airports can be booked at www.flyskishuttle.com

SCIENTIFIC COMMITTEE

Mette Helene Bjørndal, NHH, Bergen, Norway
Raffaele Cerulli, University of Salerno, Italy
Stein-Erik Fleten, NTNU, Trondheim, Norway
Francesca Maggioni, University of Bergamo, Italy
Asgeir Tomasgard, NTNU, Trondheim, Norway

ORGANIZING COMMITTEE

Francesca Maggioni (Chair), University of Bergamo, Italy
Mette Helene Bjørndal, NHH, Norway
Stein-Erik Fleten, NTNU, Norway
Asgeir Tomasgard, NTNU, Norway
Giovanni Micheli, University of Bergamo, Italy

For more information contact us at:
[email address to be confirmed]



UNIVERSITÀ
DEGLI STUDI
DI BERGAMO

Dipartimento
di Ingegneria Gestionale,
dell'Informazione e della Produzione



Special Issues

Computational Management Science



Special Issues:

- Interfaces between AI and decision-making under uncertainty

Guest Editors:

Alan King, Enza Messina, Hongyu Zhang, Vincent Leclerc

<https://link.springer.com/collections/ehgfcjfbhe>

- Memorial Collection: Werner Römisch – Tackling the Uncertain

Guest Editors:

Giorgio Consigli, Stein Erik Fleten, Holger Heitsch, René Henrion, Georg Ch. Pflug, Rüdiger Schultz

<https://link.springer.com/collections/aagigcagaa>

Nominations:

- (January 2026) Francesca Maggioni has been nominated **Editor-in-Chief** of Computational Management Science

Call for Special Issue



EURO Journal on Computational Optimization

Special Issue on:

Optimization under Uncertainty: theory and algorithms

On the occasion of the 34th EURO Conference at the University of Leeds (UK), June 22-25 2025.

Guest Editors:

Francesca Maggioni, Abdel Lisser

<https://www.sciencedirect.com/special-issue/322885/optimization-under-uncertainty-theory-and-algorithms>

Call for Special Issue



Annals of Operations Research

Special Issue on:

Recent Advances in Optimization and Decision Making under Uncertainty: Theory and Algorithms

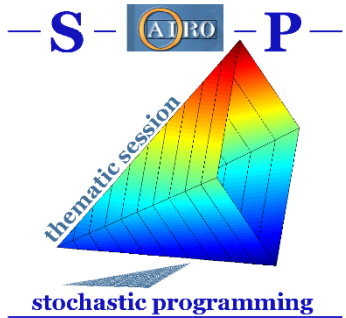
On the occasion of the International Conference on Operations Research: Theory, Applications and Emerging Technologies (ICORSI 2026), to be held at Indian Institute of Technology Delhi, India.

Guest Editors:

- Vikas Vikram Singh, S. K. Neogy, Francesca Maggioni, Abdel Lisser
- Deadline for submission: **March 31, 2028.**
- <https://link.springer.com/collections/ehagifafae>

ODS2026

Network



AIRO THEMATIC SECTION: STOCHASTIC PROGRAMMING

<http://www.airo.org/index.php/it/attivita/sezioni-tematiche/programmazione-stocastica>



STOCHASTIC PROGRAMMING SOCIETY

www.stoprog.org



EUROPEAN WORKING GROUP ON STOCHASTIC OPTIMIZATION

<https://www.mii.lt/ewgso/>

News and Perspectives

- **SINERGIES** with:
 - COSP <https://stoprog.org/cosp-members>
 - EWGSO <https://www.euro-online.org/web/ewg/35/euro-working-group-on-stochastic-optimization>
 - FIMA, SIMAI and AMASES
- For new memberships write jointly to: patrizia.beraldi@unical.it and francesca.maggioni@unibg.it
- **Mailing list** address: airosp@googlegroups.com