

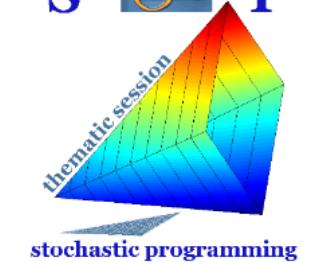
AIRO THEMATIC SECTION: STOCHASTIC PROGRAMMING

2019 ACTIVITIES REPORT

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Francesca Maggioni francesca.maggioni@unibg.it

ODS2019 Conference, 4-7 September 2019, Genova

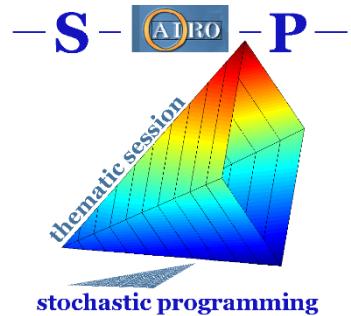
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Conferences

- July 23—26, 2019 **30th European Conference on Operational Research**, Dublin (IRL)
Stream on “Stochastic and Robust Optimization” (organizers F. Maggioni, M. Kopa)
Sessions on:
 - Stochastic orders in financial applications (organizer F. Maggioni)
 - Optimization under uncertainty: theory and applications (organizer F. Maggioni)
 - Applications of Stochastic Optimization (organizer P. Beraldi)
- July 29 — Aug. 2 2019 **ICSP XV STOCHASTIC PROGRAMMING CONFERENCE**, Trondheim (N)
Mini-symposia on:
 - Bounds and approximations in optimization under uncertainty (organizer F. Maggioni)
 - New frontiers in financial decision making under uncertainty: ambiguity, stochastic dominance and complex nonlinear portfolio management (organizer G. Consigli)
- Sept. 4—7, 2019 **ODS2019**, Genova (I)
 - **Session** on: Stochastic Programming: Optimization Under Uncertainty and Applications (organizers: P. Beraldi, M. Bruni, and F. Maggioni)

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/>

2019 Special Issues

- Special issue in memory of Marida Bertocchi of **Annals of Operations Research**:
(Guest Editors G. Consigli, F. Maggioni and D. Dentcheva).
We aim at completing the work by the end of 2019.
- Special Issue in **Computational Management Science** (Springer)
“Optimization for Management Science: ICSP2019 conference”
(Guest Editors: S-E. Fleten, F. Maggioni and D. Wozabal)
In the submission system please choose "S.I.: ICSP 2019 conference".
- Special Issue in **Quantitative Finance** (Taylor & Francis):
“Discrete stochastic optimization in finance: ICSP2019 conference”
(Guest Editors: G. Consigli, M. Kopa and A. Pichler)

Forthcoming conferences

- **ECSO-CMS 2020: Joint European Conference on Stochastic Optimization and Computational Management Science,**
Venice (1-3 July 2020) Organizers: D. Barro and M. Nardon.

News and Perspectives

- F. Maggioni has been elected for the years 2019-2023 in COSP, the governing board of the Stochastic Programming Society
<https://stoprog.org/cosp-members>
- **SINERGIES:** with 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