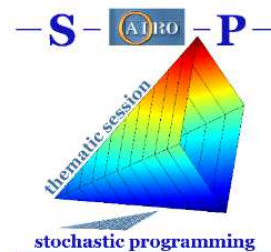


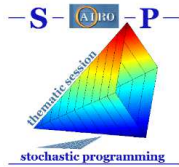
AIRO THEMATIC SECTION: STOCHASTIC PROGRAMMING

2020 ACTIVITIES REPORT

Coordinators: Patrizia Beraldi and Francesca Maggioni

ODS2020 Conference, Online, November, 19 2020

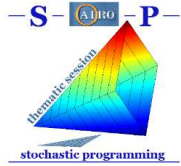




Conferences and Activities

- **Nov. 19, 2020 ODS2020, Online Conference**
 - **Session** on: Optimization Under Uncertainty (organizers: P. Beraldi and F. Maggioni)
- **March 2020** Stochastic Programming Newsletter (editor F. Maggioni)
https://www.stoprog.org/sites/default/files/sps_newsletter_1.pdf
- **Summer 2020 Virtual Seminar Series Decision Making in an Uncertain World**, Stochastic Programming Society <https://www.stoprog.org/sps-virtual-seminar-series>

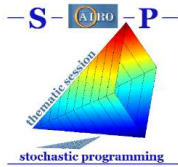
ODS2020



Forthcoming conferences

- **July 11 — 14 2021 31 EUROPEAN CONFERENCE ON OPERATIONAL RESEARCH**, Athens.
Stream on "Stochastic and Robust Optimization" (organizers M. Kopa, F. Maggioni and S. Rebennack).
- **August 15 — 20, 2021 24TH INTERNATIONAL SYMPOSIUM ON MATHEMATICAL PROGRAMMING (ISMP)**, Beijing, China.
Stream on "Stochastic optimization" (organizers G. Bayraksan, F. Maggioni and Peter Richtárik).
- **ECISO-CMS 2021: Joint European Conference on Stochastic Optimization and Computational Management Science**,
Venice (7-9 July 2021) Organizers: D. Barro and M. Nardon.
Mini-symposia on:
 - Solution Methods for Uncertain Multistage Decision Problems (organizer F. Maggioni)
 - Interfaces between Machine Learning and Stochastic Programming (organizer F. Maggioni)

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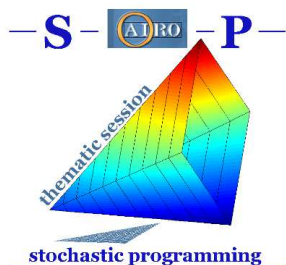


2020-2021 Special Issues

- Consigli, G., Dentcheva, D. & Maggioni, F. **Stochastic optimization: theory and applications**. Special issue in memory of Marida Bertocchi.
Ann. Oper. Res. 292, 575–580 (2020). <https://doi.org/10.1007/s10479-020-03672-y>
- Special Issue in **Computational Management Science** (Springer)
“Optimization for Management Science: ICSP2019 conference”
(Guest Editors: S-E. Fleten, F. Maggioni and D. Wozabal)
submitted articles under first or second revision. To be completed by March 2021.
- Special Issue in **Quantitative Finance** (Taylor & Francis):
“Discrete stochastic optimization in finance” -- from ICSP2019 conference
(Guest Editors: G. Consigli, M. Kopa and A. Pichler): submitted articles under first or second revision. To be completed by March 2021.

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Network



AIRO THEMATIC SECTION: STOCHASTIC PROGRAMMING

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



STOCHASTIC PROGRAMMING SOCIETY

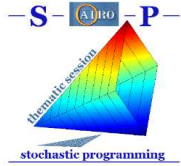
www.stoprog.org



EUROPEAN WORKING GROUP ON STOCHASTIC OPTIMIZATION

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

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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

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