

Industrial & Systems Engineering Seminar

Wednesday, December 15, 2010

3:15 PM – Refreshments before the seminar

3:30 PM – Graduate Seminar

Mechanical Engineering Room 4125 A & B



Optimization when Uncertainty Matters... Some SP Basics

Professor Julia Higle

Chair of Dept. of Integrated Systems Engineering
The Ohio State University

Stochastic Programming (SP) was first introduced by George Dantzig in the 1950's. Since that time, tremendous progress toward an understanding of properties of SP models and the design of algorithmic approaches for solving them has been made. As a result, SP is gaining recognition as a viable approach for large scale models of decisions under uncertainty. In this presentation, we provide an introduction to stochastic programming at a level that is intended to be accessible to faculty and students of ISE and related disciplines.

BIO: Julie Higle joined the Department of Integrated Systems Engineering as chair in 2006. Prior to joining OSU, she served as a faculty member in the department of Systems and Industrial Engineering at the University of Arizona from 1985-2006. She is a member of INFORMS and IIE. Her main areas of interest are Operations Research: Models and methods for decision making under uncertainty; Enterprise modeling and optimization; stochastic programming; optimization, and stochastic processes.

FOR MORE INFORMATION ON PROFESSOR HIGLE'S RESEARCH, please visit:

http://www-iwse.eng.ohio-state.edu/biosketch_JHigle.cfm