First seminar 2021
MFF UK

Miloš Kopa

Agenda

- Activities of the EURO working group on Stochastic Optimization
- Report on recent events (EURO 2021, MMEI 2021, MME 2021, IFORS 2021,…)
- Forthcoming events EURO 2022 (EWGCFM 2022, CMS+ECSO 2022, IFORS 2023, MME 2022, EWSI 2023, MMEI 2023/2024…)
- Special issues (MPB, QF, AnOR…)
- Miscellanous

Introduction and brief description

- The group is represented by its board (2019-2021):

  Laureano F. Escudero, University of Rey Juan Carlos, Spain;
  Csaba Fabian, John von Neumann University, Kecskemet, Hungary;
  Milos Kopa (chair), Charles University Prague, Czech Republic;
  Francesca Maggioni (treasurer), University of Bergamo, Italy;
  Nilay Noyan (secretary), Sabanci University, Istanbul, Turkey;
  Alois Pichler, University of Technology, Chemnitz, Germany;
  Ruediger Schultz, University of Duisburg-Essen, Germany;
  Asgeir Tomasgard, NTNU, Trondheim, Norway;
  Stein W. Wallace, NHH Norwegian School of Economics, Bergen, Norway;

The election of the board is planed for Nov-Dec 2021

Report on recent events

- EURO 2021 (Hybrid)

  11th – 14th July 2021. Athens, Greece

  Special stream on Stochastic and Robust optimization

  Stream organizers: Francesca Maggioni, Steffen Rebennack and Milos Kopa
- IFORS 2021 (Virtual)

  August 23 - 27, 2021. Seoul, South Korea
- MME 2021 (Hybrid)

  September 8–10, 2021. ČZU Praha, Czech Republic
- MMEI 2021 (On site)

  September 15-19, 2021. Smolenice, Slovak Republic

Advertisement of forthcoming events

- EWGCFM 2022, April 28-30, 2022, New York, USA
- Robust 2022, June 2022, Bardejov, Slovakia
- **CMS+ECSO 2022, 29th June - 1th July, Venice, Italy**
- MME 2022, September 7th – 9th , Jihlava?
- INFORMS 2022, October 16-19, Indiana, USA
- EURO 2022, 3-6 July, Espoo – Helsinki, Finland
- ICSP 2023, Davis, USA
- IFORS 2023 – Santiago, Chile
- ESI 2023 – proposal, Italy
- EURO 2024, 30. June – 4. July, Copenhagen, Denmark
- MMEI 2023/2024 – Karlovy Vary
- Others? (Stoptima 202X, APMOD 202Y,…)

EURO Summer Institute 2021

- around 25 early stage researchers, who are either PhD students or who have less than two years research experience since completing a PhD
- 10-14 days
- all participants will have an unpublished paper and will present their material, discuss it with others and with a handful of specially invited senior experts in the field, and finally prepare a paper to be considered for inclusion in a feature issue of an OR publication.

EURO Summer Institute 2021

- Joint organization with EWGCFM and/or EUROPT to share the costs
- EURO will contribute up to 25 000 EUR
- Preliminary dates: September 2023
- Deadline for the application: February 2022

Special issues

Annals of Operations Research

See web page of AnOR

Special issues to appear soon

- ***Quantitative Finance***

Discrete Stochastic Optimization in Finance:

Guest editors: Giorgio Consigli, Alois Pichler, Milos Kopa

- ***Mathematical Programming B***

Stochastic programming

Guest editors: David Morton, Tito Homem de Melo, Milos Kopa

Miscellanous

- questions
- comments
- remarks
- discussion