ESCUELA TÉCNICA SUPERIOR DE INGENIERÍA
DEPARTAMENTO DE ORGANIZACIÓN INDUSTRIAL

Subject: Stochastic Optimization 2015-16

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Objectives

- Understand how to model stochastic optimization problems
- Understand the mathematical techniques
  - ✓ Mathematical principles
  - ✓ Potential use in different contexts

Competencies to be developed

- Understand where to use and concepts of stochastic optimization
- Know how to model efficiently
- Achieve mathematical rigorousness
- Understand the mathematical techniques
- State and solve mockup problems
- Analyze the solutions

Resources

- Web page

  http://www.iit.comillas.edu/aramos/OE.htm

- Lecture notes
- Slides
- GAMS language

Grading system

- Grades will be a weighted average of:
  - ✓ Class participation (5 %)
  - ✓ Class presentations (15 %)
  - ✓ Technical paper (80 %)

- Class participation accounts for class attendance and active participation
- Every day there will be one presentation of the current state of development of the projects
- Grade of the technical paper must be >= 3.5 (over 10) to consider the other concepts. Otherwise, this grade will be the final one

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