

Workshop on **Analysis and Applications of Stochastic Systems**

IMPA, Rio de Janeiro, Brazil
March 28-April 1, 2016

We hereby certify that, **Dieter Hendricks, University of The Witwatersrand**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Detecting intraday financial market states using temporal clustering**”.

Rio de Janeiro, April 1st, 2016.



Claudia Sagastizábal
Organizing Committee

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We hereby certify that, **Alejandro Jofre**, **Centro de Modelamiento Matemático, Univ. de Chile**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Mechanism design and allocation algorithms for energy-network markets with piece-wise linear costs and quadratic externalities”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Angelia Nedich, University of Illinois**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Distributed Stochastic Sub-gradient Methods for Optimization in Networks**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Ankur A. Kulkarni**, **Indian Institute of Technology Bombay**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Optimization and Randomization based Approaches for Games and Teams”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Anthony Papavasiliou, Université Catholique de Louvain**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Solving stochastic unit commitment in a high performance computing environment”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Arthur de Castro Brigatto**, Pontifícia Universidade Católica do Rio de Janeiro, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: **“On the cost and side effects of time inconsistency in long-term hydrothermal planning”**.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Athena Picarelli, Oxford University**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: **“Duality-based error estimates for some approximation schemes for optimal investment problems”**.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Bernardo Kulnig Pagnoncelli**, **Universidad Adolfo Ibáñez**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Multistage Stochastic Programming: A Modeling and Algorithmic Perspective”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Claudia Sagastizábal**, Instituto Nacional de Matemática Pura e Aplicada, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Modelling Uncertainty in Brazil's Oil Supply Chain**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Daniel Hernández-Hernández**, **Centro de Investigación en Matemáticas**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Optimal control of Lévy processes and existence of optimal refraction strategies**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Daria Ghilli**, **Universita Degli Studi di Padova**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**On Neumann problems for nonlocal equations related to jump processes**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, ***Davi Michel Valladão***, **Pontifícia Universidade Católica do Rio de Janeiro**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: **“Risk-constrained dynamic asset allocation via stochastic dual dynamic programming”**.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **David Alejandro Villacis Proaño**, **Escuela Politecnica Nacional**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Solving Bilevel Optimization Problems in Image Processing via Inexact Trust Region Methods”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Georg Pflug, University of Vienna**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Multistage stochastic programs: Time consistency, time inconsistency and martingale bounds**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Golbon Zakeri, University of Auckland**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Stochastic programming approach to market clearing**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **H. Mete Soner, Swiss Federal Institute of Technology**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Martingale Optimal Transport**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Hasnaa Zidani, Paristech**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: **“A state constrained stochastic control problem. Application to optimal exercise of swing contracts in energy markets”**.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Jorge P. Zubelli**, Instituto Nacional de Matemática Pura e Aplicada, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Calibration of Dupire's Local Volatility Models from Option Data.”

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Juan Carlos De los Reyes, Escuela Politecnica Nacional**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Bilevel optimization approaches for learning the noise model in variational image processing.”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Juan Pablo Luna, Programa de Engenharia de Produção**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Modelling Uncertainty in Brazil's Oil Supply Chain”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Kazutoshi Yamazaki, Kansai University**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Optimality of doubly reflected Levy processes in singular control**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Leo Liberti**, **École Polytechnique**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**The Johnson-Lindenstrauss Lemma in linear and integer optimization**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Lisandro Parente**, Consejo Nacional de Investigaciones Cientificas y Tecnicas, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**A generalized monotone control problem with average cost criterion**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Max Reppen, Swiss Federal Institute of Technology**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**An optimal dividend problem with stochastic cash flows**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Nizar Touzi, École Polytechnique**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Stochastic control of path-dependent systems, application to the Principal-Agent problem**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, ***Olivier Bokanowski***, **Université ParisVII -Denis Diderot**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work:
“Numerical schemes for partial differential equations related to optimal stopping time problems”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Philip Thompson**, **Centro de Modelamiento Matemático, Univ. de Chile**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: **“Incremental constraint projection methods for monotone stochastic variational inequalities”**.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Sergio Vitor de Barros Bruno, Petróleo Brasileiro S/a**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: **“Strategic risk management: A framework for renewable generation investment under uncertainty”**.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Sorin Sylvain, Université Paris VI**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Recent advances on zero-sum stochastic games with vanishing stage duration**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Vitor Luiz de Matos, Plan4 Engenharia Ss**, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**On the modeling and solution strategy of the Long Term Hydrothermal Scheduling**”.

Rio de Janeiro, April 1st, 2016.



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We hereby certify that, **Wellington Luis de Oliveira**, Universidade do Estado do Rio de Janeiro, participated in the Workshop on Analysis and Applications of Stochastic Systems, held at Instituto Nacional de Matemática Pura e Aplicada - IMPA - Rio de Janeiro, from March 28th to April 1st, 2016 and presented the following work: “**Hydrothermal scenario reduction via quadratic process distances**”.

Rio de Janeiro, April 1st, 2016.



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