

APPLIED MATHEMATICS COLLOQUIUM

ONLINE STOCHASTIC OPTIMIZATION

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ABSTRACT:

Online optimization problem such as scheduling and routing arise naturally in many application areas and have received increasing attention in recent years. Contrary to offline optimization, in the on-line case the data is incrementally revealed during the execution and the algorithm must make decision based on partial information.

We will discuss the general setting for analyzing online stochastic optimization problems, present a few results and many open problems.

MONDAY, MARCH 6, 2006

4:30 PM

Building 2, Room 105

*Reception at 4:00 PM in Building 4, Room 174.
(Math Majors Lounge)*

Applied Math Colloquium: <http://www-math.mit.edu/amc/spring06>
Math Department: <http://www-math.mit.edu>



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