

2nd VGSCO Retreat. June 22-23, 2018



Vienna Graduate School on
Computational Optimization

Hotel Wende, Neusiedl am See

Program

Friday, June 22nd

For those who travel by train and want to group up:

Meeting Point: Train Station Wien Hbf at 8:50, in front of the ÖBB Reisezentrum/travel centre.

We will catch the train leaving at 9:15 from Vienna Hbf and arriving at 9.55 at Neusiedl am See.

- 10:45 Beginning of the Program
- 11:00 [M. Glanzer](#). Distributionally robust acceptability pricing of contingent claims
- 11:30 [G. Goranci](#). Dynamic Low-Stretch Trees via Dynamic Low-Diameter Decompositions
- 12:00 [A. Boehm](#). TBA
- 12:30 Lunch

Free afternoon!

- 17:15 Coffee Break
- 17:30 [M. Horn](#). Construction Methods for Multivalued Decision Diagrams
- 18:00 [M. Djukanovic](#). Anytime algorithms for the Longest Common Palindromic Subsequence Problem
- 18:30 [M. Kimiaei](#). Competitive derivative-free optimization with optimal complexity
- 19:30 Dinner

Saturday, June 23rd

- 9:00 [D. Meier](#). ADMM for monotone operators
- 9:30 [K. Nguyen](#). A proximal minimization algorithm for structured nonconvex and nonsmooth problems
- 10:00 Coffee Break
- 10:30 [C. Geiersbach](#). A Stochastic Gradient Algorithm for Shape Optimization
- 11:00 [M. Gabl](#). TBA
- 11:30 Conclusion
- 12:00 Board Meeting
- 13:00 Lunch

Trains from Neusiedl am See to Vienna: 14:01, 15:01 ...

Participants

1. A. Boehm
2. M. Bomze
3. R. Bot
4. M. Djukanovic
5. M. Gabl
6. C. Geiersbach
7. M. Glanzer
8. N. Goll
9. G. Goranci
10. M. Horn
11. M. Kimiaei
12. D. Meier
13. K. Nguyen
14. A. Neumaier
15. G. Pflug
16. G. Raidl
17. T. Scarinci
18. R. Schlotter
19. A. Shapiro
20. G. Wanka
21. J. Wanka