Research Seminar

Data-Driven Sample-Average Approximation for Stochastic Optimization with Covariate Information

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Friday, April 9, 2021
11:00 a.m.   12:15 p.m.
Zoom link: https://smu.zoom.us/j/95095343594

Abstract: We consider optimization models for decision-making in which parameters within the optimization model are uncertain, but predictions of these parameters can be made using available covariate information. (This setting is sometimes referred to as contextual optimization.) We consider a data-driven

setting in which we have observations of