

Lettre MODE  
octobre 2016

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<http://smai.emath.fr/spip.php?article330&lang=fr>

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[https://twitter.com/smai\\_mode](https://twitter.com/smai_mode)

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 1- Postdoctoral Associate at Rutgers, The State University of New Jersey  
 (source : M. Théra)

Rutgers University has an immediate opening for a postdoctoral associate for an NSF-funded project entitled "Incremental and Asynchronous Projective Splitting Methods for Mathematical Programming", under the direction of principal investigator Professor Jonathan Eckstein. The project will study asynchronous decomposition methods for large-scale optimization problems, and in particular large-scale convex optimization problems such as those arising from "big data" analysis. The postdoctoral associate will study the parallel implementation of these algorithms on HPC (high performance computing) systems and is also invited to participate in continuing theoretical algorithmic research. Duties include computer programming and empirical algorithmic research, theoretical algorithmic research, and coauthor participation in peer-reviewed journal submissions.

See <https://jobs.rutgers.edu/postings/34440> for more information and application instructions.

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2- Tenure Track Position in Mathematics at the Department of  
Mathematical Engineering (DIM) of the University of Chile  
(source : D. Aussel, J.-B. Caillaud, R. Laraki et H. Zidani)

The Department of Mathematical Engineering (DIM) of the University of Chile is offering a tenure track position in Mathematics, starting preferably in March 2017. Candidates should hold a Ph.D. degree at the date of appointment, and preferably not before January 2008. Candidates are required to have a doctoral degree in mathematics, applied mathematics, operations research or a related field, and to be active in research in subjects related to the optimization and equilibrium area at DIM, see:

<http://www.dim.uchile.cl/mathematical-engineering-department/110764/research>.

Our department is committed to increasing the diversity of its faculty; in particular, female candidates or candidates from minority groups are encouraged to apply. Candidates are expected to present evidence of an outstanding research and a strong commitment to excellence in teaching. Duties include a moderate teaching load of five (5) one semester courses every two years at an undergraduate or graduate level. The official language for teaching is Spanish.

Applications should be submitted via email to [search.committee2016@dim.uchile.cl](mailto:search.committee2016@dim.uchile.cl) and consist of the following documents (in PDF): curriculum vitae (in English or Spanish), a research statement (in English) including a selection of the three (3) most relevant publications and an outline of future research, and a teaching statement. Reception of applications will be acknowledged by email. Applicants should also ensure that three (3) recommendation letters by senior researchers reach the committee. These letters are to be sent by email to [search.committee2016@dim.uchile.cl](mailto:search.committee2016@dim.uchile.cl), mentioning as subject: Recommendation Letter for (name of the candidate). To ensure full consideration, all documents and recommendation letters should be received no later than December 4th, 2016.

NOTES: Additional Salary Information: Salary depends on the qualifications of the chosen candidate. At the level of Assistant Professor, the basic remuneration is approximately US\$ 65.000 (before taxes and at current exchange rates). This salary does not include potential grants or research contracts. Members of the Department of Mathematical Engineering have access to a basal annual support for their research activities, of the order of US\$ 10.000, including travel expenses and research collaborations.

\*Note that any new faculty member in my dept becomes automatically an associated researcher of the Center

\*Note that any new faculty member in my dept becomes automatically an associated researcher of the Center Mathematical Modeling (CMM), U. Chile-CNRS.

Best,

Hector Ramírez Cabrera

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3- Two Post doc positions at NTNU, Trondheim, Norway  
(source : H. Zidani)

At NTNU we have two post doc positions available with application deadline October 20th.

Postdoctoral Fellow in equilibrium modeling of economics

The post doc will have as the main working area the further development of the spatial computable general equilibrium Regpol which was developed in a former project as well as the linking of this model to the energy system model TIMES. The model is currently myopic, and the plan is to make a dynamic version of it. Different combinations of policy instruments and measures for reduction of GHG, including further deployment of renewable energy production, will impact the energy and power systems as well as the overall economy. The connections between the systems are complex and difficult to foresee. Therefore, this project will study the impact different energy and climate policies could have on the overall economy.

See also

<https://www.jobbnorge.no/en/available-jobs/job/129548/postdoctoral-fellow-in-equilibrium-modeling-of-economics> for information to apply.

Further information about the position is available by calling Professor Asgeir Tomasgard, phone +47 93058771 and e-mail [asgeir.tomasgard@iot.ntnu.no](mailto:asgeir.tomasgard@iot.ntnu.no), or professor Ruud Egging at +47 73597612, and email [ruud.egging@iot.ntnu.no](mailto:ruud.egging@iot.ntnu.no)

Postdoctoral Fellow in optimization of energy system and markets

The work will be linked to the European project "SET-NAV: Navigating the roadmap for clean, secure and efficient energy innovation) financed by Horizon 2020. The research activity is linked to the projects main objective: To support strategic decision making in Europe's energy sector, enhancing innovation towards a clean, secure and efficient energy system.

Our research will enable the European Commission, national governments and regulators to facilitate the development of optimal technology portfolios by market actors. These contributions of the SET-Nav project rest on the pillars: modelling, policy and pathway analysis. The Post Doc will work with both model extensions and the practical use of the models in studies of European energy and climate policy. The main models are: EMPIRE: This is long-term power market model for Europe combining a 50 year investment horizon with operation of the system under load and generation uncertainty. The model will be extended by heat systems and natural gas as well as demand response.

RAMONA: This is a long term model of the European natural gas system combining investments and operations.

Further information about the position is available by calling Professor Asgeir Tomasgard, phone +47 93058771 and e-mail [asgeir.tomasgard@iot.ntnu.no](mailto:asgeir.tomasgard@iot.ntnu.no).

See also

<https://www.jobbnorge.no/en/available-jobs/job/129519/postdoctoral-fellow-in-optimization-of-energy-system-and-markets>

[oral-fellow-in-optimization-of-energy-system-and-markets](#) for information to apply.

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4- 3 year Postdoc (PhD) Position in Computational Control and Optimization, Freiburg, Germany  
(source : F. Bonnans et H. Zidani)

The University of Freiburg looks for an experienced researcher in the field of computational control and optimization. The researcher shall take a leading role in the development of embedded optimization algorithms for nonlinear model predictive control and supervise a team of PhD students and student assistants.

#### BACKGROUND

The position will be involved in two newly established research programs on optimization-based control in Germany that are funded by the DFG and by the Federal Ministry for Economic Affairs and Energy, respectively. The overall aim of the two projects in Freiburg is to develop methods and open-source software for nonlinear model predictive control, and to help to apply these methods to real-world systems that are in operation at the project partners (novel types of emission reduced combustion engines in Aachen and medium sized wind turbines in Northern Germany, respectively). The position is of pay level E13 and initially for three years, with the possibility of a prolongation by another three years. The researcher will become a full time member of the Systems Control and Optimization Laboratory, led by Prof. Dr. Moritz Diehl, which is embedded into Freiburg University's young and growing Faculty of Engineering as well as its Faculty of Mathematics and Physics. The laboratory is involved in teaching for master programs in embedded and micro-systems engineering, renewable energy engineering and management, computer science, and mathematics, and the position offers the possibility to train the student supervision and teaching skills (e.g. for 2-4 hours per week). Depending on the background, interests and qualification level, the researcher can work towards a habilitation (or, in special cases, a PhD) in engineering, computer science or numerical mathematics, and prepare her-/himself for a high level research career in academia or industry. The current research focus of the Systems Control and Optimization Laboratory is in the area of algorithms for numerical optimal control and for embedded optimization in the milli- and microsecond range and applications to renewable energy systems. The researcher can cooperate with a vibrant team of five internal and four closely interacting external PhD students, one postdoc, and a number of master and job students, and build on a successful track record in open-source software development including the existing tools CasADi and ACADO. The team's current software development plan is to create a new fully modular software library for embedded nonlinear optimal control, together with some other teams, and the

activities of the experienced researcher are expected to play an important role in this effort. The city of Freiburg is one of the sunniest cities in Germany and is surrounded by the black forest, and offers ample opportunities for outdoor activities during lunch breaks, evenings or weekends to team members.

#### CANDIDATE PROFILE

Ideal candidates have a PhD degree in one of the following disciplines or a related field: control engineering, numerical mathematics, or computer science. Exceptionally strong candidates with a master, but without a PhD, or candidates with a habilitation are also encouraged

to apply. The researcher should have a good background or interest in mathematical optimization, numerical mathematics, dynamic system simulation, and programming (MATLAB, C/C++, Python, Julia, ...), as well as a desire to contribute to the collaborative development of open-source software for numerical optimal control and the success of real-world experiments. Proficiency in English is a requirement. The position adheres to the European policy of balanced ethnicity, age and gender. Both men and women are encouraged to apply.

#### APPLICATION

To apply, send an email to [diehl@imtek.uni-freiburg.de](mailto:diehl@imtek.uni-freiburg.de) with CC to [christine.paasch@imtek.uni-freiburg.de](mailto:christine.paasch@imtek.uni-freiburg.de). Subject of your email should be: "Application to SYSCOP Postdoc Position". Please include:

- a) an academic CV, a PDF of your diplomas and transcript of course grades, a list of publications or link to google scholar page
- b) names of at least two referees (incl. phone numbers and email addresses)

Please send your application as soon as possible, and latest on November 18, 2016.

More information on the team and its activities can be found at <http://syscop.de/>

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5- Post Doc in machine learning/Statistics (Total / IMAG, Grenoble)  
(source : J.-B. Caillaud)

For further information please visit the website:  
<http://jobs.math.cnrs.fr/?q=en/node/1/submission/138>

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6- Poste PR INSA Toulouse susceptible d'être publié /  
Imagerie-optimisation-applications  
(source : D. Aussel, R. Larakhi et F. Malgouyres)

L'INSA Toulouse est susceptible de publier un poste de Professeur section CNU 26, orienté image - traitement du signal - optimisation en interaction avec d'autres sciences ou l'industrie.

L'enseignant-chercheur serait affecté au département de Génie Mathématique et Modélisation (GMM) de l'INSA et rattaché à l'Institut de Mathématiques de Toulouse (IMT).

Toute personne potentiellement intéressée est invitée à rapidement prendre contact auprès de:

J. Monnier, [jerome.monnier@insa-toulouse.fr](mailto:jerome.monnier@insa-toulouse.fr)

P. Noble, [pascal.noble@insa-toulouse.fr](mailto:pascal.noble@insa-toulouse.fr)

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7- Post-doc positions on synthesis for non-zero sum games at the Université libre de Bruxelles (Belgium)  
(source : R. Laraki et O. S. Serea)

Starting dates: As soon as possible.

For further information please visit:

<http://www.ulb.ac.be/di/verif/ggeeraer/ARC/Openings.pdf>

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8- Ouverture Campagne Accueil en Délégation 2017/2018  
(source : R. Laraki)

La campagne d'accueil en délégation 2017 est ouverte. Vous trouverez ci-joint le courrier d'information de l'ouverture de la Campagne à diffuser au sein de votre unité et le lien pour télécharger le dossier de candidature ou de renouvellement :

<http://www.dgdr.cnrs.fr/drh/emploi-nonperm/pratique-3-deleg.htm>

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9-Post-doc offer in Computer Science applied to biomedical imaging at Institut Fresnel (Marseille)  
(source : D. Aussel, J.-B. Caillaud, R. Laraki et O. S. Serea)

Le détail de l'offre est téléchargeable sur le site de l'Institut Fresnel: <http://www.fresnel.fr/spip/spip.php?article1635>

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10- Semaine de séminaires "Géométrie et Topologie Combinatoires"  
- 17 au 20 octobre - Grenoble  
(source : R. Laraki)

Lundi 17 octobre :

15h - Olivier Devillers - Geometric algorithms, analysis under probabilistic hypotheses - Salle Chartreuse - GIPSA-Lab - Campus

16h - Sergio Cabello - Peeling potatoes near-optimally in near-linear time - Salle Chartreuse - GIPSA-Lab - Campus

Mardi 18 octobre :

10h15 - Imre Barany - Curves in  $\mathbb{R}^d$  intersecting every hyperplane at most  $d+1$  times - Salle C219 - INP - Gare

14h - Vincent Despré - Topologie et algorithmes sur les cartes combinatoires - Soutenance de thèse - Salle Mont-blanc - GIPSA-Lab - Campus

Mecredi 19 octobre :

10h - Stefan Felsner - Topological Drawings of Complete Bipartite Graphs - Salle C319 - INP - Gare

14h30 - Benjamin Lévêque - Generalization of Schnyder woods to orientable surfaces and applications - Soutenance d'HDR - Amphi C - INP - Gare

Jeudi 20 octobre

10h - Victor Chepoi - A Counterexample to Thiagarajan's Conjecture on Regular Event Structures - Salle C319 - INP - Gare

14h - Marc Noy - Logic and Combinatorics - Salle C319 - INP - Gare

15h30 - Eric Colin de Verdière - Algorithmique des graphes sur les surfaces - Salle C319 - INP - Gare

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10- Workshop "Optimisation, distributed computation and machine learning" on 29/09/2016 at Télécom ParisTech  
(source : J.-B. Caillaud, O. Fercoq et R. Laraki)

Dear All,

We are pleased to invite you to participate in the afternoon workshop

"Optimisation, distributed computation and machine learning", which

will take place at Télécom ParisTech on Thursday 29 September, 14:00 to

18:00.

This event takes part in a series of workshops organised by Orange Labs

and Télécom ParisTech <https://jtab.wp.mines-telecom.fr/events/>

Invited speakers:

Raphaël Feraud (Orange Labs)

Julien Mairal (Inria Grenoble)

François Glineur (Université Catholique de Louvain)

Martin Jaggi (EPFL)

Please visit

<https://jtab.wp.mines-telecom.fr/workshop-29092016/> for more information.

The conference is free and open to all, but registration is mandatory.

Please fill in before 27 September the form at

[https://docs.google.com/forms/d/e/1FAIpQLSebhrob9Giy1\\_Fvzha6yu](https://docs.google.com/forms/d/e/1FAIpQLSebhrob9Giy1_Fvzha6yu)



[YblnPuUBrDzS-CrC-hJDzNB0g\\_wA/viewform?c=0&w=1&usp=mail\\_form\\_link](http://YblnPuUBrDzS-CrC-hJDzNB0g_wA/viewform?c=0&w=1&usp=mail_form_link)

The talks will take place in Amphithéâtre Estaunié of Télécom ParisTech,  
46 rue Barrault 75013 Paris (métro Corvisard). For information on how to go to Télécom ParisTech, please visit:

<http://www.telecom-paristech.fr/telecom-paristech/adresses-acc-contacts.html>

Yours faithfully,

Pascal Bianchi and Olivier Fercoq

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11- PGM0 - Prochain séminaire le Mercredi 19 octobre 2016 (Miguel Anjos)  
(source : J.-B. Caillaud et R. Laraki)

Plus d'informations (avec les plans d'accès) sur :  
<https://www.polytechnique.edu/fr/accesetorientation>

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12- The 2016 Midwest Optimization Meeting (MOM 2016), October 22nd, 2016, Michigan State University, East Lansing, United States  
(source : M. Théra)

This year's MOM is dedicated to a major pillar in the field Jonathan Michael Borwein, who passed away on August 2, 2016. You can find more on the Jonathan Borwein Memorial Website.

For more information please visit:  
<http://users.math.msu.edu/users/yanm/MOM16/>

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13- Workshop on "Inverse problems: theory and statistical inference", Friday, October 28 and Saturday, October 29, 2016, Heidelberg  
(source : P. Marechal)

Dear colleagues,

It is our pleasure to announce a workshop on "Inverse problems: theory and statistical inference" that will be held on Friday, October 28 and Saturday, October 29, 2016 at the MATHEMATIKON Part A, Im Neuenheimer Feld 205, Heidelberg.  
The Workshop is Organized by MATHEMATICS CENTER HEIDELBERG (MATCH) and Research Training Group "Statistical Modeling of Complex

Systems and Processes", Heidelberg/Mannheim.

The following speakers have kindly accepted our invitation:

Christoph Breunig (Humboldt-Universität zu Berlin)  
Christina Butucea (Université Paris-Est Marne-la-Vallée)  
Marine Carrasco (Université de Montreal)  
Fabienne Comte (Université Paris Descartes)  
Thorsten Hohage (Georg-August-Universität Göttingen)  
Joel Horowitz (Northwestern University)  
Yuri Golubev (Aix-Marseille Université)  
Christine de Mol (Université Libre de Bruxelles)  
Bartek Knapik (Vrije Universiteit Amsterdam)  
Elena Resmerita (Alpen-Adria-Universität Klagenfurt)  
Otmar Scherzer (Universität Wien)  
Thomas Schuster (Universität des Saarlandes)  
Anna Simoni (CNRS and CREST)  
Aad van der Vaart (Leiden University)

Regularly updated information about the workshop can be found under:

<http://rtg1953.uni-heidelberg.uni-mannheim.de>

There is no participation fee. Please announce your participation by email to Sanja Juric <[juric@uni-mannheim.de](mailto:juric@uni-mannheim.de)>, but please note that the number of participants is limited and registration is on a first come first serve basis.

If you like to attend the workshop dinner in the evening on Friday, October 28th, please contact Sanja Juric <[juric@uni-mannheim.de](mailto:juric@uni-mannheim.de)> until October 20th, she will provide further details.

Please do not hesitate to share this announcement with your students and colleagues.

We are looking forward to welcome you in Heidelberg,

With kind regards, the organizers:

Anne Vanhems, Jan Johannes, Enno Mammen, Pierre Maréchal and Alexandre Tsybakov.

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14- Berlin-Paris Workshop "Stochastic Analysis with applications in Biology and Finance", Berlin (Weierstrass Institute for Analysis and Stochastics) du 2 au 4 novembre 2016  
(source : R. Laraki)

La conférence Berlin-Paris aura lieu à Berlin (Weierstrass Institute for Analysis and Stochastics) du 2 au 4 novembre 2016 :

Berlin-Paris Workshop "Stochastic Analysis with applications in Biology and Finance"

<http://www3.math.tu-berlin.de/stoch/BPY2016/>

Exposés de (Keynotes speakers):

Jochen Blath (Technische Universität Berlin)

Ulrich Horst (Humboldt-Universität)  
Sylvie Roelly (Universität Potsdam)  
Sylvie Méléard (École Polytechnique)  
Mathieu Rosenbaum (Université Pierre et Marie Curie, Ecole  
Polytechnique)  
Nizar Touzi (École Polytechnique)

Il y aura également des exposés par 16 jeunes chercheurs dont on  
peut trouver la liste sur la page web de la conférence  
<http://www3.math.tu-berlin.de/stoch/BPY2016/speakers.htm>

L'inscription se fait en ligne :  
<http://www3.math.tu-berlin.de/stoch/BPY2016/registration.htm>

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15- Conference New Challenges for New Data, November 11-12, 2016,  
Fields Institute, Toronto  
(source : R. Laraki)

For further information please visit the website:

[www.fields.utoronto.ca/activities/16-17/BigDataEcoFin](http://www.fields.utoronto.ca/activities/16-17/BigDataEcoFin)

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16- "Ordered Structures in Games and Decision", November 8th, 2016,  
Maison des Sciences Economiques, Paris  
(source : P. Bich et R. Laraki)

Dear colleagues,  
Please find below a seminar announcement: "Ordered Structures in  
Games and Decision" to be held on November 8th.  
Participation is free, but please register by sending a message  
to [michel.grabisch@univ-paris1.fr](mailto:michel.grabisch@univ-paris1.fr) (do not use "reply"!), before  
October 31st. All information can be found on the web site  
<http://ces.univ-paris1.fr/membre/seminaire/OSGAD/OSGAD.htm>.

Best regards,  
Michel Grabisch

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17- Première journée MAS-MODE organisée le 9 janvier 2017 à l'IHP  
(amphi Hermite)  
(source : O. S. Serea)

Première journée MAS-MODE organisée le 9 janvier 2017 à l'IHP  
(amphi Hermite).  
Les deux communautés autour des groupes thématiques MAS  
(Modélisation Aléatoire et Statistique)  
et MODE (Mathématiques de l'Optimisation et de la Décision) de la

SMAI ont un nombre croissant d'intérêts scientifiques communs, tant du point de vue des concepts que des applications.

Citons :

- l'analyse des données
- l'apprentissage et la classification
- l'optimisation convexe et la recherche opérationnelle en statistique
- l'optimisation stochastique
- les algorithmes stochastiques en optimisation
- le transport optimal et les probabilités

Cette première journée commune, organisée grâce au soutien de la SMAI, est l'occasion d'écouter des spécialistes de ces sujets.

Le formulaire d'inscription se trouve ici :

<https://docs.google.com/forms/d/e/1FAIpQLScr1sq5l9VL9-C4IChtBXlGOs0BreZg6NihPphpPN05bZdWRg/viewform?c=0&w=1>

Deadline pour l'inscription (gratuite mais obligatoire) : 1er janvier 2017.

Liste des conférenciers :

- Peggy Cénac (Dijon)
- Patrick Combettes (Paris)
- Gersende Fort (Paris)
- René Henrion (Berlin)
- Anatoli Juditsky (Grenoble)
- Christian Léonard (Nanterre)

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18- 18ème édition du congrès ROADEF, Metz, du 22 au 24 février 2017  
(source : R. Laraki)

Toutes les informations utiles sont disponibles sur le site :  
<http://roadef2017.event.univ-lorraine.fr/> de la conférence

DATES IMPORTANTES :

14 octobre 2016 : clôture des soumissions pour les sessions invitées  
14 novembre 2016 : clôture des soumissions pour les communications (résumés)  
12 décembre 2016 : notification des décisions du comité scientifique

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19- Summer School on Network Theory, Roscoff June 2017  
(source : R. Laraki et O. S. Serea)

Dear colleagues and students,

We are organizing a summer school on Network Theory, to be held in Roscoff, France, from June 19 to June 23, 2017.

The primary objective of the summer school is to expose to a selected number of PhD students and early career researchers four distinct applications of network theory: computer science/operation research, economics, game theory and statistical learning.

Four distinguished scholars will offer six hours of lectures on their subject of expertise: Professors Ben Golub (Harvard University, economics), Tobias Harks (University of Maastricht, computer science/operation research), Tristan Tomala (HEC, game theory), and Pierre Tarrès (Paris-Dauphine, statistical learning). The lectures will be formal, with proper mathematical statements and proofs.

Students and early-career academics interested to participate in the summer school are invited to send a short letter of motivation along with a CV to [cigne.workshop.2017@gmail.com](mailto:cigne.workshop.2017@gmail.com) by March 31st 2017. We expect to finance up to 20 students.

The website of the summer school is here:  
[sites.google.com/site/cigneworkshop2017/](https://sites.google.com/site/cigneworkshop2017/)

The summer school is funded by the project CIGNE, ANR-15-CE38-0007-01, the LabeX OSE, and the GDR Jeux.

Best,

The organizers: Mathieu Faure, Marie Laclau, Miquel Oliu-Barton, Ludovic Renou and Xavier Venel.

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20- 8th IFIP TC7 Conference on System Modeling and Optimization  
Ankara, 17-21 July 2017  
(source : D. Aussel et M. Théra)

Conference topics are: optimization theory, linear and nonlinear programming, stability and sensitivity analysis, stochastic optimization, combinatorial and discrete optimization, large-scale optimization, optimal control governed by ODEs and PDEs, industrial applications of optimization, modeling and optimization in information processing, uncertainty quantification, model order reduction.

Important deadlines:

Submission of Minisymposia proposals: December 1, 2016

Minisymposia & Contributed abstracts submission: January 31, 2017

For more information about this conference please see the website:  
<http://ifip17.iam.metu.edu.tr/>

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21- CEMRACS 2017, Numerical methods for stochastic models:  
control, uncertainty quantification, mean-field

July 17 - August 25, CIRM, Marseille  
(source : R. Laraki et O. S. Serea)

For more information about this conference please see the website:  
<http://smai.emath.fr/cemracs/cemracs17/>

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22- CIMPA launches a call for proposals for the period March  
2017-August 2017  
(source : R. Laraki et M. Théra)

Dear colleagues,

The CIMPA features a program of Support for Training in Research (STR) for the most mathematically or economically deprived areas. The STR program consists in funding the organization of a series of research-level courses in mathematics within the geographic areas of activities of CIMPA (Africa, Central or South America, Asia). Each application for funding shall concern one series of course on a given subject during one to four weeks, preferably by a teacher/researcher holding a position in one of the supporting countries of CIMPA (France, Switzerland, Spain, Norway) or in a developing country.

The CIMPA launches a call for proposals for the period March 2017-August 2017. Applications must be submitted by 3 January 2017, more information here

<http://www.cimpa-icpam.org/soutien-a-la-formation-a-la-present-ation/>.

Ludovic Rifford  
Director of CIMPA

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23- Annonces de séminaires

Une rubrique pour signaler quelques liens pour les séminaires ayant lieu ce mois-ci et organisés dans nos laboratoires. N'hésitez pas à l'alimenter, préférentiellement via un lien vers la page du séminaire

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Séminaire Parisien d'Optimisation (exceptionnellement : ENSCP 01, à côté de l'IHP)

<http://www.ljll.math.upmc.fr/~plc/spo.html>

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Séminaire du programme PGMO, salle PGMO (Polytechnique)

<http://www.fondation-hadamard.fr/en/pgmo/seminar>

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Groupe de Travail CalVa (université Paris-Dauphine, en salle A711)

[https://www.ljll.math.upmc.fr/fr/seminaires/gt\\_calcul\\_des\\_variations.html](https://www.ljll.math.upmc.fr/fr/seminaires/gt_calcul_des_variations.html)

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Groupe de Travail Analyse Non-linéaire et EDP (IHP)

<http://www.math.ens.fr/~alazard/seminaire.html>

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Séminaire Pluridisciplinaire d'Optimisation de Toulouse (lieu : voir site)

<http://projects.laas.fr/spot/>

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Séminaire SAMOCOD (séminaire Avignon Montpellier Optimisation Contrôle et Dynamique)

[http://www.i3m.univ-montp2.fr/index.php?option=com\\_content&view=article&id=59&catid=19&sem=618](http://www.i3m.univ-montp2.fr/index.php?option=com_content&view=article&id=59&catid=19&sem=618)

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Séminaire hebdomadaire de l'équipe MOD de l'Université de Limoges

<https://indico.math.cnrs.fr/categoryDisplay.py?categId=36>

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Séminaire Parisien de Théorie des Jeux (IHP, salle 05, 201 ou 314)

<https://sites.google.com/site/theoriesdesjeux/>

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Séminaire de Mathématiques Discrètes, Optimisation et Décision, Centre d'Economie de la Sorbonne et Université Paris 1

<http://ces.univ-paris1.fr/membre/seminaire/MDOD/>

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Séminaire de géométrie sous-riemannienne - IHP

<http://webusers.imj-prg.fr/~davide.barilari/seminar.php>

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Séminaire de de l'équipe Statistique, Probabilités, Optimisation

et Contrôle (SPOC) - IMB

<https://math.u-bourgogne.fr/spip.php?page=seminairespoc>

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Séminaire MDOD (Mathématiques Discrètes, Optimisation et Décision), Maison des Sciences Economiques, Paris

<http://ces.univ-paris1.fr/membre/seminaire/MDOD/>

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24- Special Issue of INFOR on Facility Layout  
(source : M. Théra)

Dear colleagues,

We are guest editing a Special Issue of INFOR on Facility Layout.

INFOR is the journal of the Canadian Operational Research Society (CORS).

It has been published since 1971 and it is indexed by Thomson Reuters Web of Science (ISI).

The call for papers is posted at

<http://explore.tandfonline.com/cfp/est/tinf-cfp-facility-layout>

The deadline for submissions is February 28, 2017, and the expected publication date is January 2018.

Please forward this announcement to colleagues who are active in facility layout and related areas, and do not hesitate to contact us with any questions.

We look forward to your submissions!

Miguel F. Anjos, Polytechnique Montreal & GERAD  
([miguel-f.anjos@polymtl.ca](mailto:miguel-f.anjos@polymtl.ca))

Manuel VC Vieira, Nova University of Lisbon & CMA ([mvcv@fct.unl.pt](mailto:mvcv@fct.unl.pt))

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25- Annonce de livre : 'Mathematical tapas', Vol. 1, Auteur :  
J.-B. HIRIART-URRUTY  
(source : J.-B. Caillaud et M. Théra)

Pour plus des détails voir :

<http://www.math.univ-toulouse.fr/~jbhu/Tapas1-annonce.pdf>

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26- StOpt library



(source : D. Aussel)

New stochastic optimization library

The StOpt library developed at OSIRIS department at EDF R&D and used

in some operational projects is released as an open source project.

<https://gitlab.com/stochastic-control/StOpt>

The STOchastic OPTimization library (StOpt) aims at providing tools in C++ for solving some stochastic optimization problems encountered in finance or in the industry. A python binding is available for some C++ objects provided permitting to easily solve an optimization problem by regression.

Different methods are available :

- Dynamic programming methods based on Monte Carlo with regressions (global, local and sparse regressors), for underlying states following some uncontrolled Stochastic Differential Equations (python binding provided).
- Semi-Lagrangian methods for Hamilton Jacobi Bellman general equations for underlying states following some controlled Stochastic Differential Equations (C++ only)
- Stochastic Dual Dynamic Programming methods to deal with stochastic stocks management problems in high dimension (C++ only)

For each method, a framework is provided to optimize the problem and

then simulate it out of the sample using the optimal commands previously calculated. Parallelization methods based on OpenMP and MPI are provided in this framework permitting to solve high dimensional problems on clusters.

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27- Compte rendu de la réunion du comité de liaison du groupe MODE du 19 septembre 2016  
(source : F. Silva)

Compte rendu de la réunion du comité de liaison du 19 septembre 2016

Présents: M. Akian, L. Bourdin, S. Cafieri, J.-B. Caillaud, O. Cots (invité CO local, journées MODE 2016) , O. Fercoq, F. Malgouyres, J. Malick, P. Mertikopoulos, R. Laraki, O. Serea, F. Silva et H. Zidani.

1) Bilan des journées Mode 2016

O. Cots (IRIT, ENSEEIHT) a fait un bilan des journées MODE 2016  
<https://mode2016.sciencesconf.org/>

Point principaux signalés par O. Cots:

- 84 résumés reçus, dont 6 ont été refusés.
- Une demi-journée (l'après-midi du 24 mars) a été dédiée à la session industrielle.
- Une conférence grand public a été donnée par R. Laraki.
- Prix Dodu décerné à M. Skomra pour son exposé intitulé "Les Spectraèdes tropicaux et leur relation aux jeux stochastiques".
- Un mini-cours, organisé par le GdR MOA, sur le contrôle optimal a été donné par F. Bonnans (Inria Saclay) et P. Martinon (Inria Saclay).

O. Cots nous a signalé des difficultés rencontrées pour les paiements des frais d'inscription et des problèmes de communication avec l'administration de la SMAI. L'inscription et le paiement ne se faisaient pas dans le même temps. Ce fait a entraîné plusieurs retards de paiement, 18 inscriptions impayées (parmi 140), et les participants n'ont pas reçu l'attestation de paiement le premier jour de la conférence.

J.-B. Caillaud rappelle que les bénéficiaires des journées MODE est la seule source d'argent pour le groupe SMAI-MODE.

Le comité a discuté plusieurs solutions possibles:

- i) Paiement par carte bancaire.
- ii) Utilisation de l'interface gérée par la SMAI, mise en place pour le fonctionnement administratif des conférences SMAI. Cette modalité permettra à la SMAI de recevoir directement les paiements.
- iii) Remplacement de la plateforme sciencesconf ou modification de ses paramètres.
- iv) Possibilité de gérer l'administration des frais d'inscription localement. Il faudrait vérifier cette possibilité auprès de la SMAI.
- v) Utilisation de la plateforme easychair (e.g. le système mis en place par le PGMO).

2) Organisation de MODE 2018

- Nos collègues P. Mertikopoulos et J. Malick ont accepté de s'investir dans l'organisation des journées MODE 2018 à Grenoble. Le comité remercie cet engagement.
- Il s'agira des premières journées MODE à Grenoble.

- En principe, le budget nécessaire pour organiser la conférence devrait être comparable au 17.000 euros du budget de la conférence MODE 2014 à Rennes. P. Mertikopoukos mentionne des éventuelles difficultés pour obtenir de subventions des sponsors à Grenoble.

- À Grenoble, il existe une communauté importante en apprentissage qui est un sujet très liée aux thématiques du groupe MODE.

- Les bonnes pratiques de l'organisation (texte de J.-N. Corvellec) sont rappelées en annexe.

- Le comité de liaison proposera un chair scientifique qui interagira avec le chair local pour constituer les comités locaux et scientifiques. Plusieurs noms ont été évoqués. Le chair scientifique est le responsable des soumissions, des classements, et il est en contact régulier avec le comité local.

- La semaine du 26 mars 2018 est une première semaine tentative pour le déroulement des journées. Il faudrait prévoir les 3 dernières journées de la semaine pour MODE, laissant ainsi les deux premières journées au cours organisé par le GdR MOA.

- Deux lieux ont été évoqués pour le déroulement des journées, le ``Domaine Universitaire de Saint Martin d'Hères'' et Autrans, dans le Vercors.

- Le comité suggère de maintenir la demi-journée dédiée exclusivement à la session industrielle. Cette organisation a bien fonctionné lors des journées MODE à Rennes (2014) et à Toulouse (2016).

3) Bilan des activités à organiser par le groupe MODE pour 2016-2017.

- Journée jointe MODE-MAS

Date: 9 janvier 2017.

Lieu: IHP.

Liste de conférenciers: P. Cénac (Dijon), P. Combettes (Paris), G. Fort (Paris), R. Henrion (Berlin), A. Juditsky (Grenoble) et C. Léonard (Nanterre).

Cette journée sera entièrement financée par la SMAI. J.-B. Caillaud encourage les membres du comité à s'inscrire.

- Probablement, R. Larakhi fera une proposition pour une journée MODE-ECO-JEUX. J.-B. Caillaud souligne l'importance de l'Économie Mathématique dans la création du groupe MODE. Plusieurs noms ont été évoqués pour l'organisation de la journée.

- La conférence SMAI aura lieu entre le 5 et le 9 juin 2017.

Pour l'instant, la conférence n'a pas de site web. H. Frankowska représentera les thématiques du groupe MODE au sein du CS du congrès SMAI. J.-B. Caillaud encourage l'organisation des mini-symposiums tout en rappelant que le groupe MODE donnera une aide financière

de 1000 euros par mini-symposium associé aux thématiques du groupe. Dans la prochaine lettre du groupe, O. Serea informera les dates de la conférence et le soutien du groupe pour 3 mini-symposiums (composés d'environ 4 ou 5 exposés).

#### 4) Divers

- Le comité rappelle que le groupe MODE ne finance pas des conférences.

- Le comité a unanimement accepté de parrainer la journée dédiée à Jonathan Borwein à l'IHP.

- Site web: L. Bourdin signale que plusieurs liens aux équipes d'optimisation ne fonctionnent pas. Les lettres préparées par O. Serea (et ses résumés) seront envoyées à L. Bourdin pour faciliter la gestion du site web.

- Les noms suivants ont été évoqués pour le prochain renouvellement du CL: A. Blanchet (Toulouse I), F. Caubet (Paul Sabatier) et F. Santambrogio (Orsay).

#### 5) Fixation de 3 dates pour les réunions restantes de l'année:

- Réunion 1: Lundi 05 Décembre à 14h.

Un doodle sera fait pour fixer les réunions 2 (mars ou avril) et 3 (juin).

Annexe: Texte envoyé par J.-N. Corvellec sur les "bonnes pratiques" du fonctionnement du comité de liaison SMAI-MODE.

Lors de l'AG du groupe qui a lieu à l'occasion des Journées SMAI-MODE, l'attribution de l'organisation des Journées suivantes est décidée, avec désignation d'un ou deux organisateurs locaux, qui se chargent de la mise en place d'un comité d'organisation local.

Le bureau du groupe désigne, dans un délai raisonnable, le comité scientifique des Journées. Ce comité est composé d'une douzaine de membres, dont au plus la moitié de membres du comité scientifique des Journées précédentes (membres assurant la continuité de l'action du comité), et au moins un des organisateurs locaux.

Le nombre de participations consécutives au comité scientifique est limité à deux.

Les nouveaux membres du comité sont choisis en fonction des choix du groupe quant à la représentation des thématiques lors des Journées. Ces choix visent notamment à assurer une bonne alternance des thématiques d'une édition des journées à l'autre, ou à accueillir de nouvelles thématiques, choix qui se reflètent particulièrement dans les conférences plénières.

Le bureau soumet au comité scientifique ses suggestions quant au nombre des conférences plénières et à la désignation des conférenciers, en fournissant une liste de conférenciers potentiels classés en fonction des orientations thématiques mentionnées ci-dessus. Le comité scientifique tient le bureau

régulièrement informé de l'avancement de ses travaux.

Je ne crois pas utile de dire quoi que ce soit sur l'aspect financier: les inscriptions sont gérées par la SMAI et alimentent le compte du groupe, et les organisateurs locaux doivent trouver le financement voulu localement.

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28- Deces de A. Prékopa  
(source : M. Théra)

Dr. András Prékopa, mathematician and member of the Hungarian Academy of Sciences ("MTA"), passed away on September 18, 2016, at the age of 87, surrounded by his family. András Prékopa was born on September 11, 1929, in Nyiregyháza, Hungary. He graduated from Kossuth Lajos High School in 1947 and obtained a Master of Sciences degree in mathematics, physics, and descriptive geometry in 1952 from the University of Debrecen. He defended his Ph.D. in 1956, for which he obtained a Grünwald Géza prize from the Bolyai János Mathematical Society. He defended his higher doctorate in 1971. Between 1956 and 1968, he was a professor of Eötvös Loránd University ("ELTE") and subsequently became a professor of the Budapest Technical University.

In addition to his university responsibilities, between 1970 and 1985 he was also the head of the Operations Research Department of the MTA's Computer Science Center and subsequently became the founder and head of the Applied Mathematics Division of the Computer Science and Automation Research Institute of the MTA. In 1979 the MTA awarded him corresponding membership, which was followed by full membership in 1985. In 1983, he founded the Operations Research Department at ELTE and became its first chairman. In 1985, he accepted an invitation to join the faculty of Rutgers University in New Brunswick, New Jersey, where he became a distinguished professor of statistics, mathematics, and operations research. In 1977, the Mexican Academy of Sciences awarded him corresponding membership; in 1991 he founded and became the honorary president of the Hungarian Operations Research Society; and in 1996, the János Bolyai Mathematical Society awarded him honorary presidency. He was the founding editor-in-chief of the Applied Mathematics Journal. Between 1981 and 1989, he was the president of the Mathematical Programming Society's Stochastic Programming Committee. His scientific work was characterized by the high level unification of theory and application. Some excellent examples of this are the applications and implementations of his models and procedures in the areas of hydrology, electric power production, economics, finance, and biology, among others. 58 scientists obtained advanced degrees under András Prékopa's guidance.

In 1992, the Bolyai János Mathematical Society awarded him a Szele Tibor prize, in 1996 he received a Széchényi prize, in 2002 he received the grand prize of the Arany János Foundation, and in 2003 the Association of European Operational Research Societies awarded him a gold medal. In 2005, he received a Merit Cross award from the Republic of Hungary, in 2012 he received a Khachiyani prize,

and in 2014 he was awarded the President's Prize by the Informs Society.

During his scientific career, he published 20 books, several hundred scientific papers, and 150 educational and popular scientific articles. His most important books are Probability Theory, Linear Programming, Stochastic Programming Models and their Applications, and the recently published Scheduling of Power Generation, of which he is the first named author.

With his departure, the Hungarian scientific community lost an outstanding scholar and teacher of operations research and applied mathematics as well as a scientific event organizer with extraordinary abilities.

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29- Deces de R. Janin  
(source : M. Théra)

Chers tous,

En lisant le Monde daté d'aujourd'hui, j'ai appris le décès de notre collègue Robert Janin, survenu dans sa 72 ie année à Caen. Ceux d'entre vous qui le souhaitent peuvent adresser un mot à son épouse Marie Laurence, 3, rue Georges Goupil, 14000 Caen.

Pour mémoire, Robert a été professeur a l'université de Poitiers, avant de terminer sa carrière aux Antilles. Je garde de lui le souvenir d'un collègue jovial et fort sympathique. Décidément 2016 n'est pas une bonne année pour notre communauté.

Michel

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30- Décès d'André Danzin  
(source : O. S. Serea)

André Danzin, ancien directeur de l'IRIA (1972-1980), première période d'Inria, est décédé lundi 19 septembre. Il a été l'un des fondateurs de l'institut, apportant notamment la dimension de recherche appliquée au transfert vers l'industrie. Nous apprenons avec tristesse la disparition d'André Danzin, l'un des premiers directeurs de l'institut.

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