THE WEST COAST OPTIMIZATION MEETING

Depts. of Mathematics and Applied Mathematics, University of Washington

All talks will be in Guggenheim 317

FRIDAY, NOVEMBER 1

6:30–9:30 Party at Terry Rockafellar's home, 4531 NE 93rd Street, 206–527–9637

The cost per person will be \$10/"student" and \$15/"others."

SATURDAY, NOVEMBER 2

8:30–9:00 ————Refreshments in Guggenheim 408, the Applied Math Lounge

9:00–9:35 "Merit Functions for Semi-definite Complementarity Problems," Paul Tseng, University of Washington, Seattle

9:35–10:00 "Dynamic Splitting: an Operator Splitting Algorithm for the Multistage Stochastic Programming Problem," Dave Salinger, Ph.D. candidate (U. of W.)

10:00–10:20 ————Refreshments in Guggenheim 408, the Applied Math Lounge

10:20–10:55 "On the Certainty Equivalence Principle in Nonlinear Control, and the Hamilton-Jacobi-Bellman-Isaac Equation," Andrei Vityaev, University of Washington, Seattle

10:55–11:20 "Interior and Non-Interior Path-Following Methods for Complementarity Problems," Song Xu, Ph.D. candidate (U. of W.)

11:20–11:30 ————Refreshments in Guggenheim 408, the Applied Math Lounge

11:30–12:05 "A Stochastic Branch-and-Bound Method," Andrzej Ruszczynski, University of Wisconsin, Madison

12:05–13:30 ————Lunch expedition to University Avenue

13:30–14:05 "Necessary Conditions for NonLipschitzian Optimal Control Problems," Philip Loewen, University of British Columbia, Vancouver

14:05–14:40 "Proximal Analysis and the Minimal Time Function," Peter Wolenski, Louisiana State University, Baton Rouge

14:50–15:00 ————Refreshments in Guggenheim 408, the Applied Math Lounge

15:00–15:35 "Approximate Jacobians and Nonsmooth Analysis," V. Jeyakumar, University of New South Wales, Sidney

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The **West Coast Optimization Meeting** occurs twice each year. Contact:

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