The Committee On Stochastic Programming
of the Mathematical Optimization Society

2010 Student Paper Prize Awards

First Prize:
Uma Ravat and Uday V. Shanbhag, On the characterization of solution sets of smooth and nonsmooth stochastic Nash games. University of Illinois at Urbana-Champaign

Second Prize:
Christian Kuechler, On stability of multistage stochastic programs (Humboldt University of Berlin)

Honorable Mention:
Ricardo Collado, David Papp and Andrzej Ruszczynski, Scenario decomposition of risk-averse multistage stochastic programming problems. Rutgers University

Shipra Agrawal, Yichuan Ding, Amin Saberi and Yinyu Ye, Price of correlations in stochastic optimization. Stanford University

Accepted:
Martin Branda, Reformulation of general chance constrained problems using the penalty functions. Charles University

Sungyong Choi and Andrzej Ruszczynski, A Multi-Product Risk-Averse Newsvendor with Exponential Utility Function. Rutgers University

Jian Hu, Tito Homem-de-Mello and Sanjay Mehrotra, Sample Average Approximation of Stochastic Dominance Constrained Programs. Northwestern University

Aswin Kannan, Uday V. Shanbhag and Harrison M. Kim, Risk-based Generalized Nash Games in Power Markets: Characterization and Computation of Equilibria. University of Illinois at Urbana-Champaign

Osman Y. Ozaltin, Oleg Prokopyev and Andrew J. Schaefer, Two-Stage Quadratic Integer Programs with Stochastic Right-Hand Sides. University of Pittsburgh

Steffen Rebennack, Oleg Prokopyev and Panos M. Pardalos, On the Two-Stage Stochastic Minimum s–t Cut Problem. University of Florida