

# **STANDING ON THE FRONTIER OF OR RESERCH**

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2018.9.6

# Standing on the frontier of OR research

- **Who are LEADING and ACTIVE in OR societies?**
- **What are good journals?**
- **How to obtain newest Articles**

**Who are LEADING and ACTIVE in OR societies?**

# 1, 国际运筹协会

国际性组织（协会）

- [INFORMS](#) - Institute for Operations Research and the Management Sciences
- IFORS - [The International Federation of Operational Research Societies](#)
- SIAM - [Society for Industrial and Applied Mathematics](#)
- EURO - [The Association of European Operational Research Societies](#)
- MathOpt - [Mathematical Optimization Society](#)

地区性组织（协会）

- APORS - [Asia-Pacific Operations Research Society](#)
- [中国运筹学会](#) - Operations Research Society of China

专业的国际协会

- [Stochastic Programming Society](#)

## 2, 运筹学最高奖项

MOS奖

- [Dantzig Prize](#)被认为数学规划领域最高奖项

[INFORMS Prizes](#)

- [John von Neumann Theory Prize](#)被认为运筹领域最高奖项

# 3, 运筹学国际学术会议

国际性组织（协会）

[22nd International Symposium on Mathematical Programming](#), MathOpt协会举办的运筹学盛会, 优化届三大会议之一, 三年一次- 2018, 2021

[IFORS 2017 - 21st Conference of the International Federation of Operational Research Societies](#), 国际运筹协会的大会, 三年一次, 2017, 2020

[SIAM Conference on Optimization \(OP17\)](#), 三年一次, 优化届三大会议之一, 可以申请Student Travel Funding, 2017, 2020

专业的国际协会

[XIV International Conference on Stochastic Programming 2016](#), 三年一次, 随机优化会议, 2016, 2019

[ICCOPT - The fifth International Conference on Continuous Optimization](#), 世界连续优化会议, 三年一次

# 3, 运筹学国际学术会议

国际性组织（协会）

INFORMS的会议，运筹学的盛会之一，重头戏是其中的 Annual Meeting 和 Analytics Meeting，主要在美国！

[28th European Conference on Operational Research](#)，欧洲运筹协会的会议，三年俩次。

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国内协会

[中国运筹学会第十次全国代表大会暨2016年学术交流年会](#)，中国运筹年会，会颁布中国运筹各技术奖项，两年一次，2018,2020

[中国运筹学会金融工程与金融风险管理分会学术年会](#)，一年一次，2019，上海

- **What are good journals?**



# 4, 运筹学杂志

## 数学优化TOP杂志

- Mathematical Programming \*
- SIAM J. Optimization \*
- Mathematics of Operations Research \*

## 运筹学TOP杂志

- Management Science \*
- Operations Research \*

## 数理金融TOP期刊

- Mathematical Finance \*

## 综述TOP杂志

- SIAM Review \*
- INFORMS Tutorial series \*
- Elsevier : Surveys in Operations Research and Management Science

# 4, 运筹学杂志

数学优化比较好的杂志

- Journal of Optimization Theory and Applications \*
- Operations Research Letters \*

运筹学比较好的杂志

- European Journal of Operational Research \*
- Computers & Operations Research
- Annals of Operations Research

数理金融比较好的期刊

- Finance and Stochastic
- J. Economic and Dynamic Control
- Insurance and Mathematics of Finance
- Quantitative Finance

# 4, 运筹学杂志

OTHER GOOD JOURNALS which are not that strongly related to our directions

- Omega--international journal of management science
- INFORMS Journal on Computing

其他比较相关的还不错的期刊

- OR Spectrum
- Optimization
- Computational Management Science

# How to obtain **newest** Articles

- 1、 Publication list from the Journals
- 2、 On-line First articles
- 3、 How to Find related articles?
- 4、 NEW PAPER ALERTS

# How to obtain **newest** Articles

## 1、 Publication list from the Journals


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Christian Artigues, Nicolas Jozefowicz & Boadu M. Sarpong

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A. Pichler  
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# How to obtain **newest** Articles

## 2、 On-line First articles

## 2, On-line First Articles

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- IT takes 1 or 2 years for formally publication!
- NOT ON-TIME!
- PRE-print version manuscripts

# 2, On-line First Articles

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### ROBUST OPTIMIZATION

Etienne de Klerk, Daniel Kuhn, Krzysztof Postek

Distributionally robust optimization with polynomial densities: theory, models and algorithms

[http://www.optimization-online.org/DB\\_HTML/2018/05/6615.html](http://www.optimization-online.org/DB_HTML/2018/05/6615.html)

Viet Anh Nguyen, Daniel Kuhn, Peyman Mohajerin Esfahani

Distributionally Robust Inverse Covariance Estimation: The Wasserstein Shrinkage Estimator

[http://www.optimization-online.org/DB\\_HTML/2018/05/6627.html](http://www.optimization-online.org/DB_HTML/2018/05/6627.html)

Ward Romeijnders, Krzysztof Postek

Piecewise constant decision rules via branch-and-bound based scenario detection for integer adjustable robust optimization

[http://www.optimization-online.org/DB\\_HTML/2018/05/6634.html](http://www.optimization-online.org/DB_HTML/2018/05/6634.html)

### STOCHASTIC PROGRAMMING

Christoph Buchheim, Jonas Prunte

K-Adaptability in Stochastic Programming

[http://www.optimization-online.org/DB\\_HTML/2018/05/6613.html](http://www.optimization-online.org/DB_HTML/2018/05/6613.html)

Yunxiao Deng, Junyi Liu, Suvrajeet Sen

Coalescing Data and Decision Sciences for Analytics

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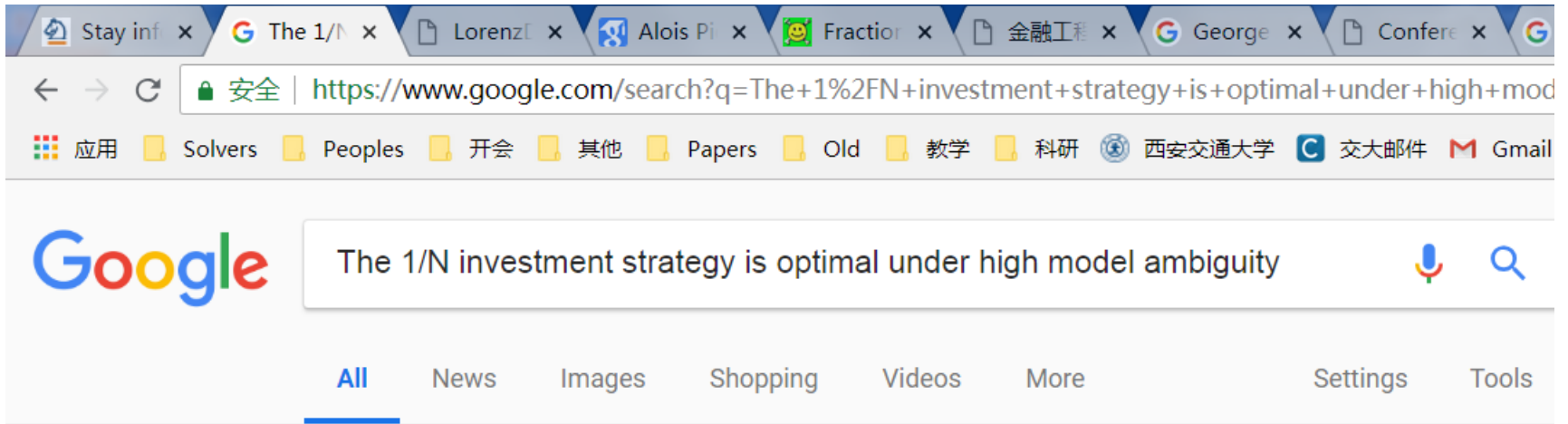
## References

- [1] R. Bellman. *Dynamic Programming*. Courier Dover Publications, 2003.
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- [7] G. Calafiore and L. El Ghaoui. On distributionally robust chance-constrained linear programs. *Journal of Optimization Theory and Applications*, 130(1):1–22, 2006.



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by GC Pflug - 2012 - Cited by 116 - Related articles

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**The 1/N investment strategy is optimal under high model ambiguity**

[HTML] Data-driven distributionally robust optimization using the Wasserstein metric: Performance guarantees and tractable reformulations

PM Esfahani, D Kuhn - Mathematical Programming, 2017 - Springer

We consider stochastic programs where the distribution of the uncertain parameters is only observable through a finite training dataset. Using the Wasserstein metric, we construct a ball in the space of (multivariate and non-discrete) probability distributions centered at the ...

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[HTML] springer.com

[BOOK] Multistage stochastic optimization

GC Pflug, A Pichler - 2014 - Springer

The topic of this book is multistage stochastic optimization. Multistage reflects the fact that an optimal decision is an entire strategy or policy, which is executed during subsequent instants of time, or in successive stages. The term stochastic emphasizes the fact that unforeseen ...

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On portfolio optimization: Imposing the right constraints

P Behr, A Guettler, F Miebs - Journal of Banking & Finance, 2013 - Elsevier

We reassess the recent finding that no established portfolio strategy outperforms the naively diversified portfolio, 1/N, by developing a constrained minimum-variance portfolio strategy on a shrinkage theory based framework. Our results show that our constrained minimum ...

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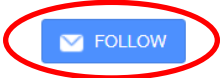
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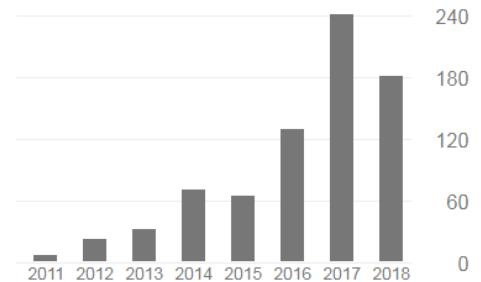
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<a href="#">Cyber attack in a two-area power system: Impact identification using reachability</a> P Mohajerin Esfahani, M Vrakopoulou, K Margellos, J Lygeros, ... Proceedings of the 2010 American Control Conference, 962-967	86 *	2010
<a href="#">Symbolic control of stochastic systems via approximately bisimilar finite abstractions</a> M Zamani, P Mohajerin Esfahani, R Majumdar, A Abate, J Lygeros IEEE Transactions on Automatic Control 59 (12), 3135-3150	64	2014
<a href="#">A robust policy for automatic generation control cyber attack in two area power network</a> P Mohajerin Esfahani, M Vrakopoulou, K Margellos, J Lygeros, ... 49th IEEE Conference on Decision and Control (CDC), 5973-5978	51 *	2010
<a href="#">Performance bounds for the scenario approach and an extension to a class of non-convex programs</a> P Mohajerin Esfahani, T Sutter, J Lygeros IEEE Transactions on Automatic Control 60 (1), 46-58	44	2015

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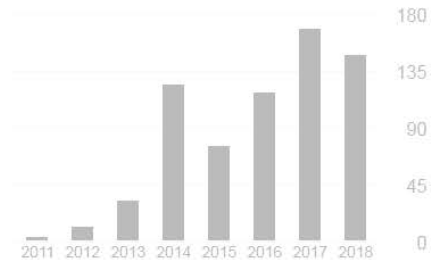
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GC Pflug, A Pichler, D Wozabal  
Journal of Banking & Finance 36 (2), 410-417

Multistage stochastic optimization  
GC Pflug, A Pichler  
Springer International Publishing

Stochastic multi-objective optimization: a survey of  
WJ Gutjahr, A Pichler  
Annals of Operations Research 236 (2), 475-499

A distance for multistage stochastic optimization models 66 2012  
GC Pflug, A Pichler  
SIAM Journal on Optimization 22 (1), 1-23

Approximations for probability distributions and stochastic optimization problems 59 2011  
GC Pflug, A Pichler  
Stochastic optimization methods in finance and energy, 343-387

The natural Banach space for version independent risk measures 35 2013  
A Pichler  
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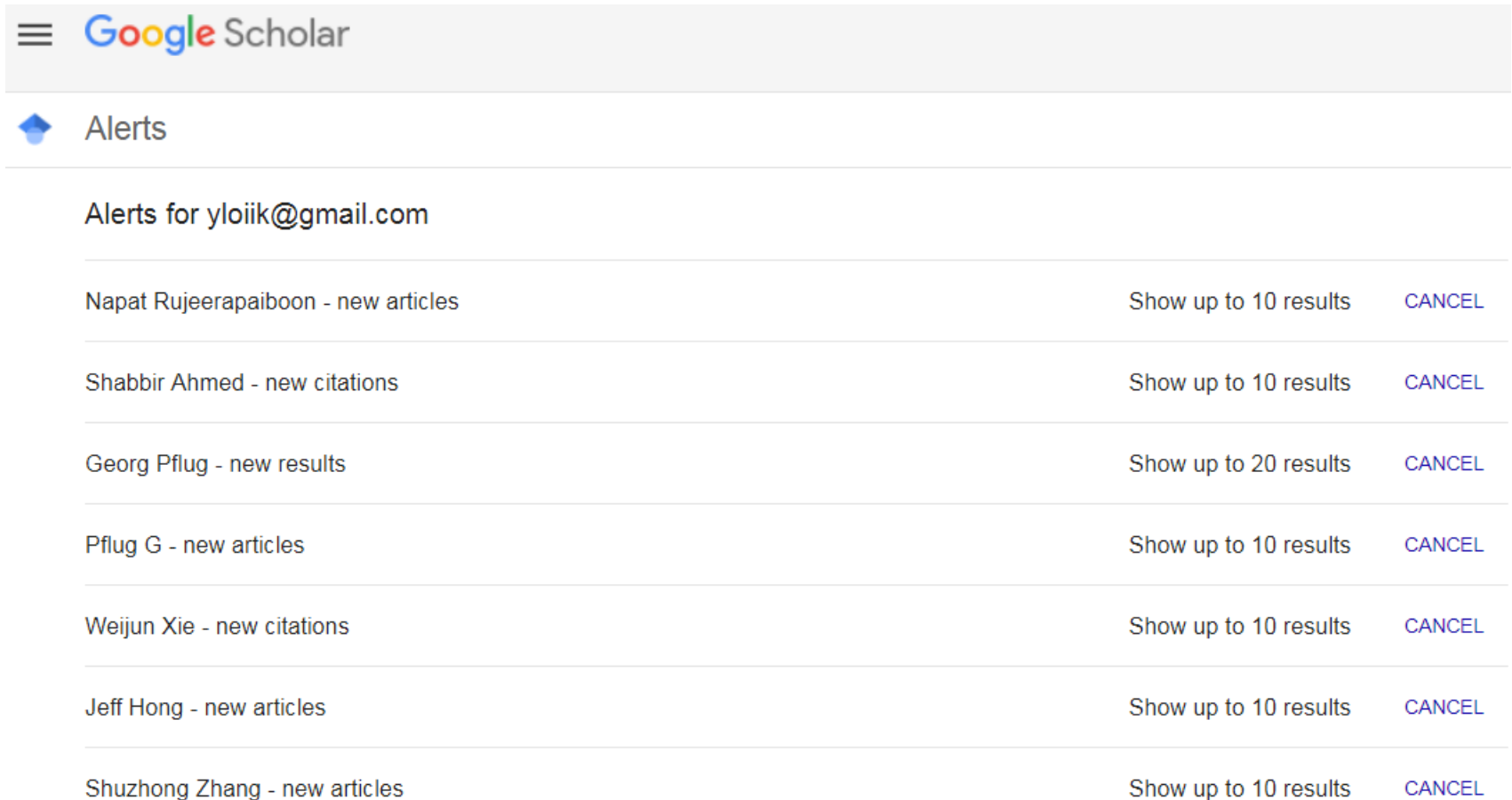
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### [\[PDF\] Martingale Characterizations of Risk-Averse Stochastic Optimization Problems](#)

A Pichler, R Schlotter - arXiv preprint arXiv:1802.03639, 2018

Abstract: This paper addresses risk awareness of stochastic optimization problems. Nested risk measures appear naturally in this context, as they allow beneficial reformulations for algorithmic treatments. The reformulations presented extend usual Hamilton-Jacobi-Bellman



### [Systemic risk and copula models](#)

GC Pflug, A Pichler - Central European Journal of Operations Research, 2018

Abstract Systemic risk describes the phenomenon that dependency adds a specific component of risk to a system or network of (financial) institutions as a whole, which would not be present if the institutions were independent from each other. This paper introduces





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<b>Multistage stochastic optimization</b> GC Pflug, A Pichler Springer International Publishing	86	2014
<b>Stochastic multi-objective optimization: a survey on non-scalarizing methods</b> WJ Gutjahr, A Pichler Annals of Operations Research 236 (2), 475-499	74	2016
<b>A distance for multistage stochastic optimization models</b> GC Pflug, A Pichler SIAM Journal on Optimization 22 (1), 1-23	66	2012
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<https://www.youtube.com/watch?v=bB-CSHFsUU>

ISMP 2018

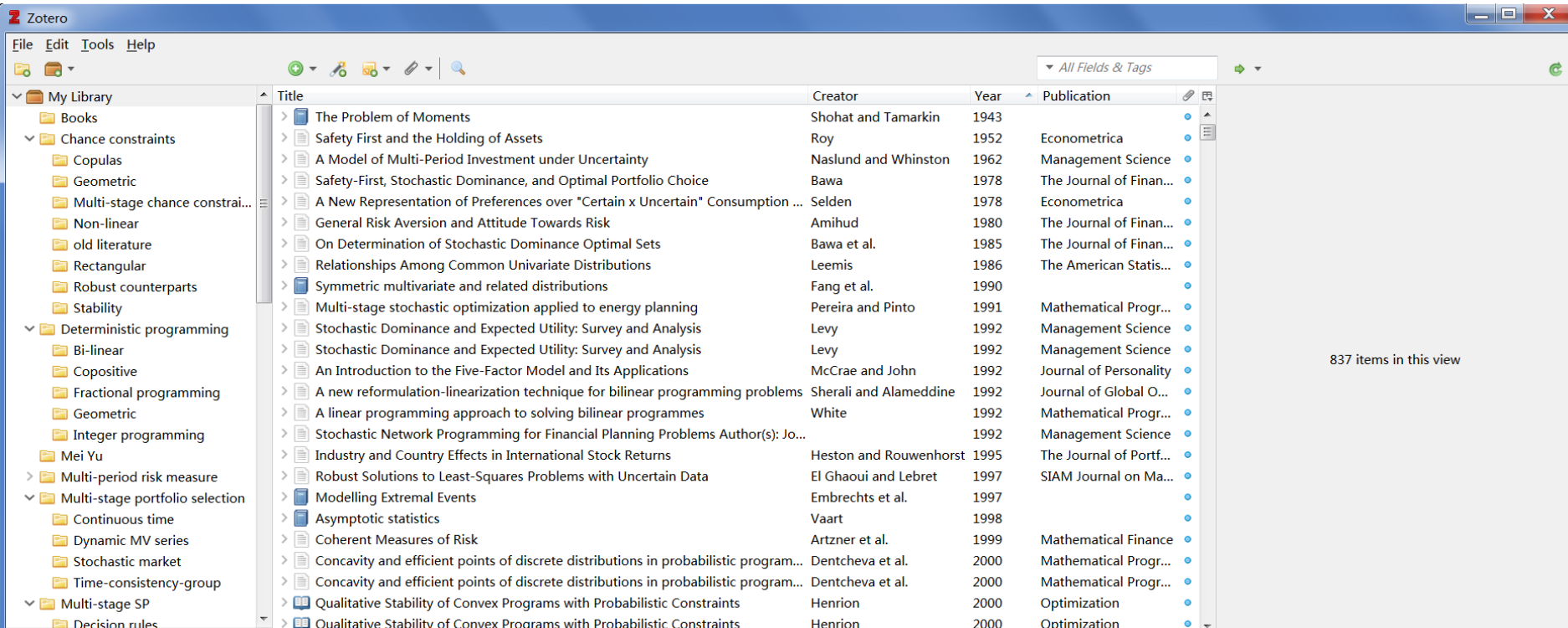
ALL INVITED TALKS

The Banff International Research Station for Mathematical Innovation and Discovery (BIRS) on distributionally robust optimization (DRO)

<http://www.birs.ca/events/2018/5-day-workshops/18w5102>

# 5, HOW TO MANTAIN YOUR LITERATURE LIBRARY

## ZOTERO

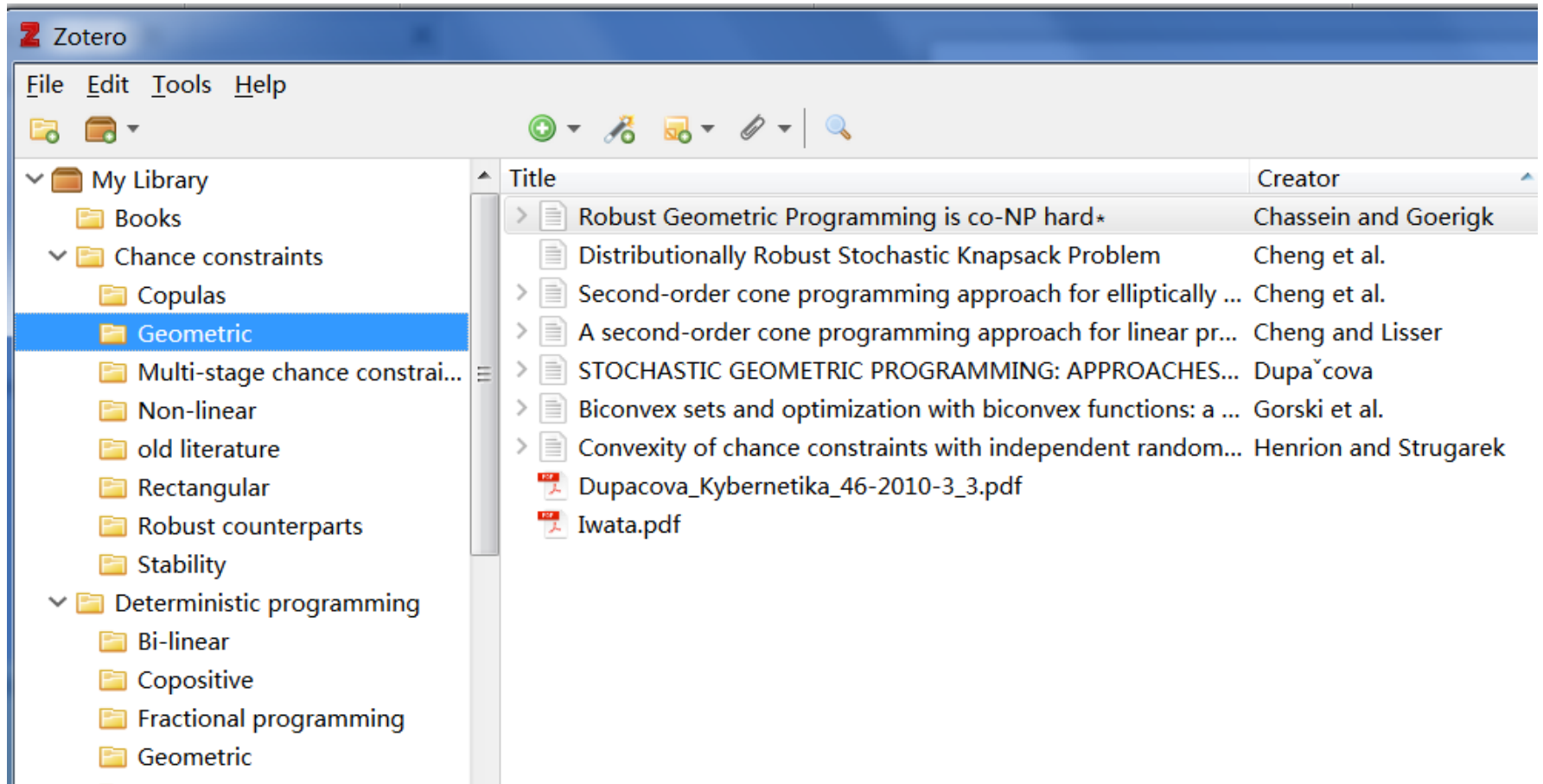


The screenshot displays the Zotero application window. On the left, a tree view shows the library structure under 'My Library', including folders for 'Books', 'Chance constraints', 'Deterministic programming', and 'Multi-stage portfolio selection'. The main pane shows a list of items with columns for Title, Creator, Year, and Publication. The list includes papers such as 'The Problem of Moments' by Shohat and Tamarkin (1943) and 'Qualitative Stability of Convex Programs with Probabilistic Constraints' by Henrion (2000). A status bar at the bottom right indicates '837 items in this view'.

Title	Creator	Year	Publication
The Problem of Moments	Shohat and Tamarkin	1943	
Safety First and the Holding of Assets	Roy	1952	Econometrica
A Model of Multi-Period Investment under Uncertainty	Naslund and Whinston	1962	Management Science
Safety-First, Stochastic Dominance, and Optimal Portfolio Choice	Bawa	1978	The Journal of Finan...
A New Representation of Preferences over "Certain x Uncertain" Consumption ...	Selden	1978	Econometrica
General Risk Aversion and Attitude Towards Risk	Amihud	1980	The Journal of Finan...
On Determination of Stochastic Dominance Optimal Sets	Bawa et al.	1985	The Journal of Finan...
Relationships Among Common Univariate Distributions	Leemis	1986	The American Statis...
Symmetric multivariate and related distributions	Fang et al.	1990	
Multi-stage stochastic optimization applied to energy planning	Pereira and Pinto	1991	Mathematical Progr...
Stochastic Dominance and Expected Utility: Survey and Analysis	Levy	1992	Management Science
Stochastic Dominance and Expected Utility: Survey and Analysis	Levy	1992	Management Science
An Introduction to the Five-Factor Model and Its Applications	McCrae and John	1992	Journal of Personality
A new reformulation-linearization technique for bilinear programming problems	Sherali and Alameddine	1992	Journal of Global O...
A linear programming approach to solving bilinear programmes	White	1992	Mathematical Progr...
Stochastic Network Programming for Financial Planning Problems Author(s): Jo...		1992	Management Science
Industry and Country Effects in International Stock Returns	Heston and Rouwenhorst	1995	The Journal of Portf...
Robust Solutions to Least-Squares Problems with Uncertain Data	El Ghaoui and Lebret	1997	SIAM Journal on Ma...
Modelling Extremal Events	Embrechts et al.	1997	
Asymptotic statistics	Vaart	1998	
Coherent Measures of Risk	Artzner et al.	1999	Mathematical Finance
Concavity and efficient points of discrete distributions in probabilistic program...	Dentcheva et al.	2000	Mathematical Progr...
Concavity and efficient points of discrete distributions in probabilistic program...	Dentcheva et al.	2000	Mathematical Progr...
Qualitative Stability of Convex Programs with Probabilistic Constraints	Henrion	2000	Optimization
Qualitative Stability of Convex Programs with Probabilistic Constraints	Henrion	2000	Optimization

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## COLLECTIONS

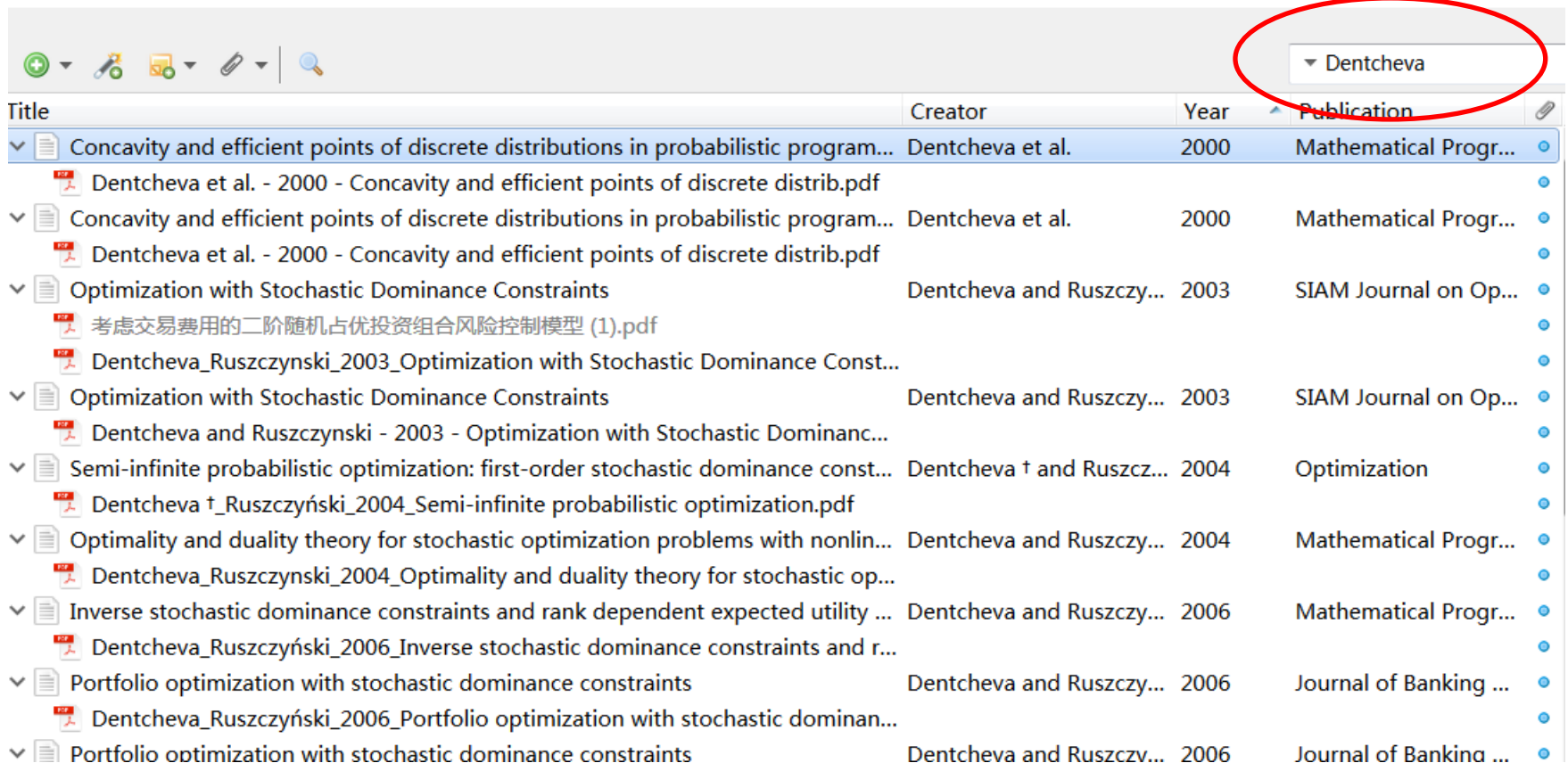


The screenshot displays the Zotero application window. The title bar reads 'Zotero'. The menu bar includes 'File', 'Edit', 'Tools', and 'Help'. Below the menu bar is a toolbar with icons for adding, editing, deleting, and searching. The left sidebar shows a tree view of the library structure. The 'My Library' folder is expanded, showing subfolders: 'Books', 'Chance constraints', 'Copulas', 'Geometric' (highlighted in blue), 'Multi-stage chance constrai...', 'Non-linear', 'old literature', 'Rectangular', 'Robust counterparts', 'Stability', 'Deterministic programming', 'Bi-linear', 'Copositive', 'Fractional programming', and 'Geometric'. The main pane shows a list of items with columns for 'Title' and 'Creator'. The items listed are:

Title	Creator
> Robust Geometric Programming is co-NP hard*	Chassein and Goerigk
> Distributionally Robust Stochastic Knapsack Problem	Cheng et al.
> Second-order cone programming approach for elliptically ...	Cheng et al.
> A second-order cone programming approach for linear pr...	Cheng and Lisser
> STOCHASTIC GEOMETRIC PROGRAMMING: APPROACHES...	Dupařcova
> Biconvex sets and optimization with biconvex functions: a ...	Gorski et al.
> Convexity of chance constraints with independent random...	Henrion and Strugarek
Dupacova_Kybernetika_46-2010-3_3.pdf	
Iwata.pdf	

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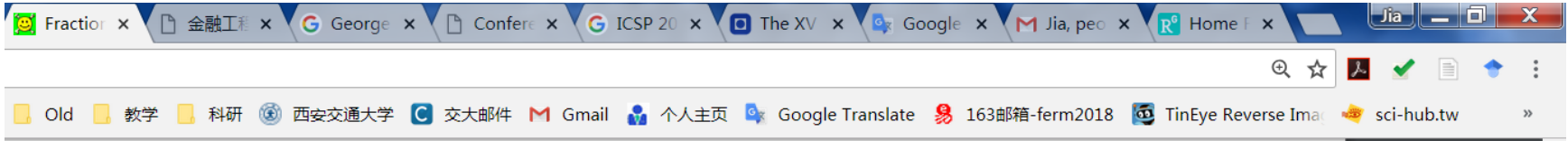
## SEARCH



Title	Creator	Year	Publication	
Concavity and efficient points of discrete distributions in probabilistic program... Dentcheva et al. - 2000 - Concavity and efficient points of discrete distrib.pdf	Dentcheva et al.	2000	Mathematical Progr...	○
Concavity and efficient points of discrete distributions in probabilistic program... Dentcheva et al. - 2000 - Concavity and efficient points of discrete distrib.pdf	Dentcheva et al.	2000	Mathematical Progr...	○
Optimization with Stochastic Dominance Constraints 考虑交易费用的二阶随机占优投资组合风险控制模型 (1).pdf Dentcheva_Ruszczynski_2003_Optimization with Stochastic Dominance Const...	Dentcheva and Ruszczy...	2003	SIAM Journal on Op...	○
Optimization with Stochastic Dominance Constraints Dentcheva and Ruszczyński - 2003 - Optimization with Stochastic Dominanc...	Dentcheva and Ruszczy...	2003	SIAM Journal on Op...	○
Semi-infinite probabilistic optimization: first-order stochastic dominance const... Dentcheva †_Ruszczynski_2004_Semi-infinite probabilistic optimization.pdf	Dentcheva † and Ruszcz...	2004	Optimization	○
Optimality and duality theory for stochastic optimization problems with nonlin... Dentcheva_Ruszczynski_2004_Optimality and duality theory for stochastic op...	Dentcheva and Ruszczy...	2004	Mathematical Progr...	○
Inverse stochastic dominance constraints and rank dependent expected utility ... Dentcheva_Ruszczynski_2006_Inverse stochastic dominance constraints and r...	Dentcheva and Ruszczy...	2006	Mathematical Progr...	○
Portfolio optimization with stochastic dominance constraints Dentcheva_Ruszczynski_2006_Portfolio optimization with stochastic dominan...	Dentcheva and Ruszczy...	2006	Journal of Banking ...	○
Portfolio optimization with stochastic dominance constraints	Dentcheva and Ruszczv...	2006	Journal of Bankina ...	○

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## MANTAINTION



### FRACTIONAL RISK PROCESS IN INSURANCE

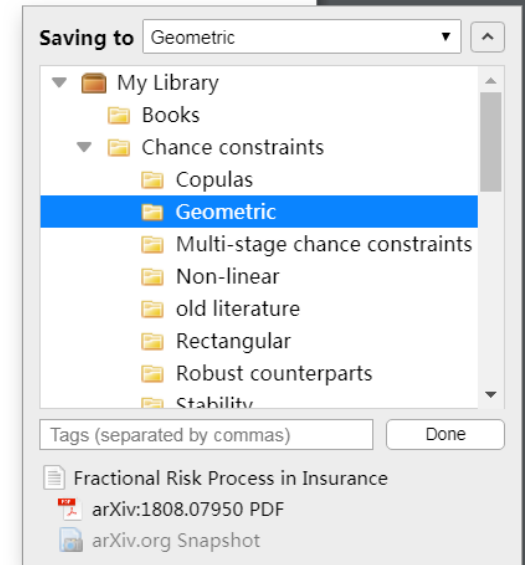
Arun KUMAR<sup>1</sup> Nikolai LEONENKO<sup>2</sup> Alois PICHLER<sup>3</sup>

#### Abstract

Important models in insurance, for example the Carmér–Lundberg theory and the Sparre Andersen model, essentially rely on the Poisson process. The process is used to model arrival times of insurance claims.

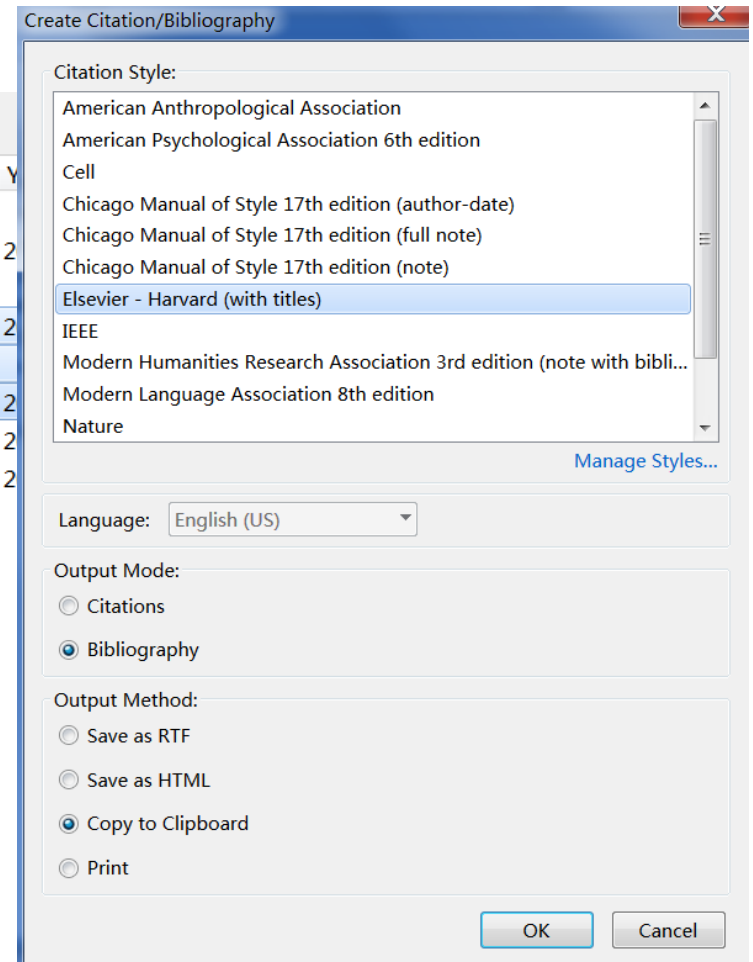
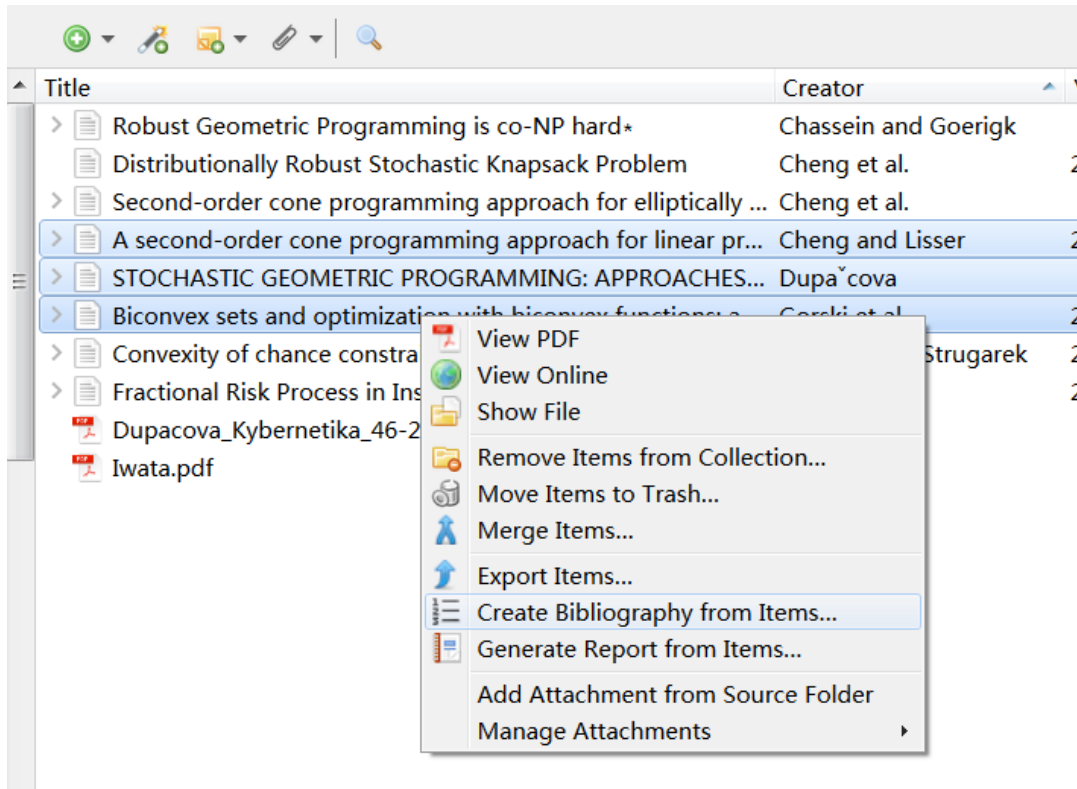
This paper extends the classical framework for ruin probabilities by proposing and involving the fractional Poisson process as a counting process and addresses fields of applications in insurance.

The interdependence of the fractional Poisson process is an important feature of the process, which leads to initial stress of the surplus process. On the other hand we demonstrate that the average capital required to recover a company after ruin does not change when switching to the fractional Poisson regime. We finally address particular risk measures, which allow simple evaluations in an environment governed by the fractional Poisson process.



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## REFERENCE





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## HOW TO USE

<https://www.jianshu.com/p/68f0e4134b04>

<https://zhuanlan.zhihu.com/p/30899762>

<https://www.zotero.org/>

## 6, HOW TO USE GOOGLE

<https://portal.shadowsocks.to/>

<https://www.fanqiangzhe.com/software/>

# Thanks for reading

- Any advice and suggestions are greatly appreciated
- Any questions are welcomed
- Email: [jialiu@xjtu.edu.cn](mailto:jialiu@xjtu.edu.cn)
- Office: 理科楼332