DMat
Universidade de Aveiro

SEMINAR

Grupo de Análise Funcional e Aplicações
Functional Analysis and Applications Group

On randomized solutions for optimization problems

Manuel Guerra

ISEG, Universidade de Lisboa

Abstract

Randomized solutions have been introduced to optimization problems, mainly due to the fact that many nonlinear problems become convex when randomized solutions are considered.

Many optimization problems in insurance and finance are not convexified by randomized solutions, but spaces of randomized solutions still have useful properties for the study of such problems.

Further, randomized solutions can, in many cases, be provided with meaningful economic interpretations and can be used as a tool in model construction.

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