

Optima@ISMP

Newsletter of the 20th International Symposium on Mathematical Programming

Tuesday, August 25, 2009



Today's Plenaries

Friedrich Eisenbrand

Algorithmic Geometry of Numbers
and Integer Programming
Marriott-Chicago DE, 9am

Martin Skutella

Flows Over Time: Classical and
More Recent Results
Marriott-Chicago D, 5pm

*Paul Tseng's 5pm talk has been
cancelled.*

That's So Random!

Arbitrarily featured, potentially great...

Wen Song

Bregman Distance, Approximate
Compactness and Chebyshev
Sets in Banach Spaces (Session
TA27, Variational Analysis
Cluster)

Gleacher 408, 11am

*Dr Song is a Professor at Harbin Nor-
mal University.*

Sunday's Opening Ceremony



Conference Context

Chicago Now & Then -Name Fame-

Just this summer, the Sears Tower was renamed the "Willis Tower" after Willis Group Holdings, a London-based insurance broker that relocated over 500 of its associates to offices in the 110-story building. The Tower has been a familiar vertical block in the Chicago skyline since it was built in 1973. Some locals grumbled at the renaming of the landmark skyscraper, whose status as the world's tallest building from 1973 until 1998 gave Chicago bragging rights.

Similarly, the 2006 renaming of Chicago's well-known State Street Marshall Field's Department Store to Macy's on State Street spurred discontent among Chicago's traditionalist shoppers. The building, which has been listed on National Register of Historic Places since 1978, and whose structure has been protected since it was given Chicago Landmark status in 2005, still displays telltale metal plaques with the Marshall Field's name.

These instances may not be the first recorded displays of Chicagoans' pride in their city staples; indeed, some say that Chicago earned its "Windy City" nickname not only because of its gusty spot by Lake Michigan, but also because of the "hot air" blown by Chicago politicians exaggerating the greatness of their growing Midwestern city in the 1920s.

Tip: For a view, visit the Willis Tower skydeck!

If you have any ideas, suggestions, or comments regarding the Mathematical Programming Society (MPS) and its activities, please don't hesitate to talk to incoming Council members Jeff Linderoth, Claudia Sagastizabal, Martin Skutella and Luis Vicente, or Officers David Gay, Jon Lee, Juan Meza, Philippe Toint, and Steve Wright, or write to optima.ismp@gmail.com.

Tuesday's ISMP Events

MPS Business Meeting
*Marriott-Chicago D, 6:15pm-
7:15pm*

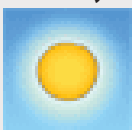
Coming Wednesday

Mathematical Programming
Editorial Boards Lunch
*Gleacher Center-South Lounge
(Rm 320), Noon*

ISMP Conference Banquet
Field Museum, 7pm-10pm
*Busing to museum provided
from Marriott, 6:30pm-6:45pm.*
*(Look for a feature in Optima's
Wednesday issue!)*

Want to see your item on this list later in the week? Email optima.ismp@gmail.com before 3pm the day prior and we'll try to slip you in!

Tuesday



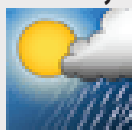
86° F | 67° F
Mostly Sunny

Wednesday



81° F | 63° F
Chance of Rain

Thursday



76° F | 53° F
Chance of Rain



Inside MPS

Interview with John Birge, ISMP Organizing Committee Chair

You're the first person to chair the ISMP organizing committee on two occasions. When was the first time?

I organized the 15th ISMP in Ann Arbor, Michigan, in 1994 when I was at the University of Michigan.

Tell us about differences and similarities between the two ISMPs you've organized. The topics of the major talks? The settings of each conference? Attendee numbers? Also, what are your thoughts on the future of ISMPs?

The location and the surrounding environment are the biggest visible differences between the 1994 and 2009 symposia. The earlier conference was in a mid-size college town, while now we are in the middle of a big city. Chicago's bustle certainly contrasts with Ann Arbor's serenity, but participants this year also have some choice. They can readily escape from the commotion of Michigan Avenue to find solitude along the river and lakeshore or in nearby parks.

ISMP 2009 will probably resemble ISMP 1994 in terms of the total number of participants. The topics this year include many of the same themes as 15 years ago, but I notice a greater focus now on decentralized decision or equilibrium problems, approximation and learning, data considerations, and real-time implementations. For future ISMPs, I would expect current trends to continue in these areas and to include greater participation from different regions around the globe.

You have had a distinguished career in research and administration in both engineering and business schools. How do you see the future of optimization in

both these environments?

I see optimization's value and use increasing in both the technical and the management sides of organizations. The ready availability of software tools has helped to accelerate this trend. I see that continuing to expand in the future, creating an increasingly diverse user base with varying needs that may drive developments in different areas. Our challenge as a field will be to maintain contact with those potentially divergent streams and to continue to demonstrate the value of common theory and methodologies.

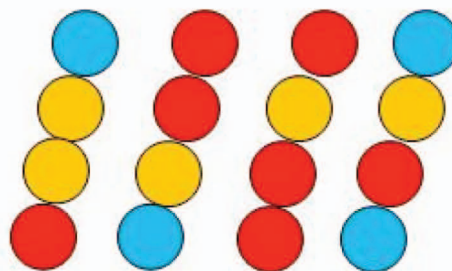
What are you working on now? What do you see as a current hot topic in optimization?

I'm working on a variety of problems that involve optimization of stochastic models. In particular, I'm looking at methods to reduce the effects of parameter estimation uncertainty, online estimation-optimization methods with learning, convex approximations for infinite-horizon models, relaxations of equilibrium-constrained models, approximation methods for large-scale financial models, and other applications in operations, finance, and energy systems. In terms of hot topics, I think we are just beginning to see the possibilities for real-time optimization. At least from an application perspective, I see a lot of opportunity there.

Puzzlers!

The alphabet is written here but some letters are missing. Arrange the missing letters to give a word. What is it?

D F G I J K M N P
Q T U V W X Y Z



78 77 81 ?

What should be the value of the fourth column?

Optimal Chicago

City attractions to visit on your down time.

Good Eats

Sample Chicago - Joy Yee Noodle Shop, Chinatown

2159 S. China Place, South Side.

This popular pan-Asian Chicago chain features a massive menu packed with globetrotting noodle and rice dishes. Choices include Japanese beef dumplings, Thai spicy shrimp and Korean spicy chicken. The ample portions are shareable, and presentation will catch your eye here. Bubble teas also offered, with many flavors including assorted fresh fruits, avocado and coffee. Recommended: mango blueberry or taro root.

Quick Bite- Burrito Beach

195 N. Dearborn St., near Gleacher & Marriot.

This fast food spot specializes in burritos, ranging from the Baja Chicken to the Asian-inspired Chicken Teriyaki Maki. The menu also features traditional Mexican fare, including quesadillas, tacos and made-from-scratch guacamole.

For more dining ideas, visit metromixchicago.com



Tonight in Chicago

Baseball - Chicago Cubs vs Washington Nationals. You can usually purchase tickets at the event. Take the CTA 'L' Red Line to Addison from the Grand/State Street station. *Wrigley Field, 7pm.*

Movies in the Park, Grant Park-'Tootsie' (1982) Free. Bring a towel or jacket and a snack (no alcohol allowed), and walk just under a mile to this event. *Butler Field at Grant Park, 400 E. Monroe, 8pm.*

Museum of Contemporary Art-Jazz on the Terrace Free; prix fixe dinner available for \$19. Mike Jeffers performs. Walkable. *Museum of Contemporary Art, 220 E. Chicago, 5:30pm.*