

**North Carolina State University  
Operations Research**

**OR 601/801**

**Tuesday, April 7, 2009**

**218 Daniels Hall**

**4:30 pm**

**First and Second Order Conditions For Stochastic  
Programming Problems**

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**Abstract**

First and second order conditions are derived with a view to design suitable and robust approximation frameworks for a large class of problems. We start by discussing well known examples in terms of solution approaches and reformulations to a common form included in the main problem of study. In the examples are included chance constrained problems, multistage models with dynamic programming and continuous time approximate reformulations.

The approach we pursue can be used to handle more general random variational problems such as hybrid, impulsive, and uncertain systems.

**Refreshments will be served in Daniels Hall Room 401 starting at 4:00 p.m.**