

Mathematical Optimization in Theory & Application

1st Symposium of the German SIAM Student Chapters

September 7, 2012 – University of Trier

10:30 Opening Words, HS 9

10:45 Lecture Session 1, HS 9

Andreas Sommer: Parameter Identification in Biological Models

Bastian Groß: Calibration of SDE-based Financial Market Models

Tony Huschto: Solving Stochastic Optimal Control Problems by a Polynomial Chaos Approach

12:15 Lunch Break

13:30 Lecture Session 2, HS 9

Christoph Zimmer: Parameter Estimation for Stochastic Models of Biochemical Reactions

Martin Siebenborn: High Performance Computing in Fluid Dynamics

Martin Felis: Human Walking Explorations Using Optimal Control Methods

14:30 Coffee Break, E 52

15:00 Lecture Session 3, HS 9

Duy-Van Nguyen: Standard-Quadratic Programming

Andreas Schmidt: Derivative-Extended POD Reduced Order Models in Direct Optimization

Ulf Friedrich: A Fast Algorithm for Determining Partial Sample Sizes in the German Census

16:30 Discussion

SIAM Student Chapters in Germany – What's next?

17:00 Get-together and Refreshments / Wine Tasting

Please contact your local SIAM Student Chapter for registration.

... siamchapter@uni-trier.de

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