Winter School Workshop 2018

Stochastic programming in energy

Sunday 11 February		
19:00 - 19:55	Registration	At the front desk
20:00	*Dinner*	
Monday 12 February		
07:30 - 08:30	*Breakfast*	
08:30 - 08:45	Mette Bjørndal and Asgeir Tomasgard	Intoduction
08:45 - 09:30	Stein W. Wallace	*Why Stochastic Programming*
09:30 - 10:00	Ruud Egging	*Risk aversion in imperfect markets*
10:00 - 10:15	*Break*	
10:15 - 11:00	Ramteen Sioshansi	*Using Sequential Sampling to Solve a Two-Stage Stochastic Program for Scheduling Electric Vehicle Charging*
11:00 - 11:30	Ricardo Lima	*Sample average approximation for risk-averse problems: A virtual power plant scheduling application*
11:30 - 15:30	*Recreational time*	Lunch is served at the hotel 12:30-14:00. Alternatively you can pack your lunch at the breakfast buffet, and bring it with you on your skiing trip.
15:30	*Refreshments*	
15:30 - 16:15	Georg Pflug	*Model uncertainty in energy and in financial optimization*
16:15 - 16:45	Tomas Rusy	*An Asset-Liability Management Stochastic Program of a Leasing Company*
16:45 - 17:15	*Break*	
17:15 - 17:45	Steffen Bakker	*Considerations in the development of a stochastic programming model for decisions in the tail-end phase of an offshore oil and/or gas field*
17:45- 18:15	Stian Backe	*Multi-scale stochastic programming: Representing low-carbon neighbourhoods in the energy system*
18:15 - 18:45	Karen Byskov Lindberg	*Cost-optimal investment decisions for a zero energy building (ZEB) using stochastic programming*
18:45 - 20:00	*Break*	
20:00	*Dinner*	
Tuesday 13 February		
07:30 - 08:30	*Breakfast*	
08:30 - 09:00	Hector Maranon-Ledesma	*Power System Capacity Expansion under Long-term Uncertainty*
09:00 - 09:30	Lina Reichenberg	*Can we seize the day? - revisiting the time representation in Capacity Expansion Models*
09:30 - 10:00	Riadh Zorgati	*From centralized to decentralized power systems: Some stochastic optimization problems in energy management*
10:00 - 10:15	*Break*	
10:15 - 11:00	Miloš Kopa	*Contamination and stress testing in stochastic programming*
11:00 - 11:30	Stein-Erik Fleten	*Managing Abandonment Risk in Merchant Commodity Assets*
11:30 - 15:30	Recreational time	Lunch is served at the hotel 12:30-14:00. Alternatively you can pack your lunch at the breakfast buffet, and bring it with you on your skiing trip.
15:30	Refreshments	
15:30 - 16:15	Afzal S. Siddiqui	*Market Power with Combined Heat and Power Production in the Nordic Energy System*
16:15 - 16:45	Bismark Singh	*An Adaptive Model with Joint Chance Constraints for a Hybrid Wind-Conventional Generator System*
16:45 - 17:15	Somayeh Rahimi Alangi	*Congestion management in integrated cross-border intraday market (XBID)*
17:15 - 17:30	*Break*	
17:30 - 18:00	Mario Blazquez de Paz	*Electricity Auctions in the Presence of Transmission Constraints and Transmission Costs*
18:00 - 18:30	Ørjan Mydland	*Lost economies of scope and merger gains in the Norwegian electricity industry*

18:30 - 19:00	Endre Bjørndal	*Estimating Parameter Uncertainty in the StoNED Model*
19:00 - 20:00	*Break*	
20:00	*Dinner*	
Wednesday 14 March		
07:30 - 08:30	*Breakfast*	
08:30 - 09:00	Jonas Andersson	*Wind Power, Congestion Management and the Variability of Power Prices*
09:00 - 09:30	Mette Bjørndal	*Stochastic Dispatch Models for Electricity Markets*
09:30 - 10:00	Espen Flo Bødal	*Hydrogen production from wind and hydro power in constrained transmission grids, considering wind power stochasticity using a rolling horizon model*
10:00 - 10:15	*Break*	
10:15 - 10:45	Asgeir Tomasgard	*Using stochastic programming to analyze demand response in European electricity markets*
10:45 - 11:15	Gunnar S. Eskeland	*Electricity and variability: What is simple and what is needed?*
11:15 - 11:30	Mette Bjørndal and Asgeir Tomasgard	Closing Remarks
12:30	*Lunch*	

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The Research Council of Norway

SNF

EWG STOCHASTIC OPTIMIZATION