

Seminario Optimización y Equilibrio

Speaker: Nabil Kazi-Tani (Université de Lorraine, Francia)

Title: Regret analysis for stochastic optimization problems under parametric models.

Abstract: In this talk, we analyze the growth rate of the regret -or optimality gap- when learning the optimal actions in stochastic optimization problems, formulated in a parametric setting. More precisely, we assume access to samples from random variables whose unknown distribution belongs to a parametric family. For both smooth and non-smooth problems, we describe the asymptotic behavior of the expected optimality gap, and use it to design appropriate estimators. Different examples will be given where explicit calculations are possible.

Miércoles 13 de Noviembre de 2024, a las 16:15 hrs.

Sala de Seminarios John Von Neumann del Centro de Modelamiento Matemático (Beauchef 851, Edificio Norte, Piso 7).

