

Master 2 OPTIMIZATION – Schedule 1st semester 2023/2024

Intensive courses : 04 Sept.-08 Sept. 2023 – **Welcome meeting** : 07 Sept. 2022 à 17h30 IMO, Salle 3L15

Schedule : Sept.11 – Nov.17 (1st Block) ; Nov.27 – Feb.5 (2nd Block) ; Feb.12 – March 28 (3rd block) - **Holidays** : Oct. 30 – Nov. 05 ; Dec. 25 – Jan. 08 ; Feb.19 – Feb.02

ENSTA (828 bd Maréchaux, Palaiseau) – Polytechnique (Route de Saclay, Palaiseau) – Centrale Supélec (8-10 rue Joliot Curie, Gif s/Yvette) – MPRO : <https://uma.ensta-paris.fr/mpro/edt>

Block 1 : September 11 – November 17, 2023

Monday	Tuesday	Wednesday	Thursday	Friday
Theoretical aspects of linear programming /Aspects théoriques de la programmation linéaire (Code) 9:30-13:00 , X. Allamigeon Polytechnique PC43	Markov decision processes : Dynamic programming /Programmation dynamique – SOD 312 8:45-12:30 , M. Akian (EN4716) Sept.12-Oct.24, Nov.7 and 14 Exam : Nov. 14, 8h45-12h15 ENSTA, Room 2234, except. Sept12 (2329) and 26 (1212)	Convex analysis and optimization /Analyse et optimisation convexe (NX19595) 9:00-12:00 Q. Mérigot : Sept.20, 27 C. Pesquet : From Oct.04 to Nov. 8 IMO, room 1A13 VP Exam : Nov.22, 9:00 (IMO, OD1)	Optimal Control of ODEs (EN4714) / Contrôle optimal des EDO – SOD 311 8:30-12:15 , L. Pfeiffer and R. Bonalli Sept.21-Nov.16, Exam : Oct.12 Room 1320, exc. Oct19, Nov9 and 16 : 1226 ENSTA <i>Shared courses (M2 AMS/ENSTA)</i> Advanced micro-economics : game theory and applications (code) O. Gossner : Oct.5&12, Dec.7&14 F. Koessler : Oct.19&26, Nov.16&23 ENSAE	Convex analysis and optimization /Analyse et optimisation convexe (NX19595) 9:00-12:00 Q. Mérigot : From Sept. 15 to 29 IMO, room 1A11 (3L15 si besoin)
Théorie des jeux : cours (EN4715) Cours : 14:00-16:00 , C. Bertucci TD : 16:15-18:15 From Sept.18 to Nov.27 Exam : Dec.12 Cours en français et contingenté Polytechnique salle PC37 <i>Shared courses (3A Eco. Polytechnique)</i>	Elliptic Equations / Équations elliptiq. linéaires et non linéaires – O3 (EN5308) 14:00-17:30 , F. Rousset IMO, room 1A7 <i>Shared courses (M2 AMS/AAG)</i> Sequential Learning (EN5393) 14:00-17:30/18:00 , E. Boursier Sept.26 - Mid-January IMO, room 1A14 <i>Shared courses (M2 MDA-SML)</i>	Dynamic programming – SOD 312 /Programmation dynamique (EN4716) 14:00-16:00 , M. Akian Nov.08, Exam : Oct.25, 14h-17h ENSTA, room 2234 Optimal Control of ODEs - SOD 311 (EN4714 / AMS NX17804 - ENSTA 2329) 13:30-17:15 , L. Pfeiffer and R. Bonalli Sept. 13 and 20 , room 1226 ENSTA- <i>Shared courses (M2 AMS/ENSTA)</i>	Introduction to Operations Research and its applications (OR) (EN4717) 14:00-17:00 , C. Gicquel From 21 september Exam : Nov. 9 (noted TP) Nov. 16 : Final control IMO, room 1A13 VP FLE (Français Langue Etrangère) 16:30-18:30 Centrale Supélec	Introduction to Operations Research and its applications (OR) /Introduction à la recherche opérationnelle et ses applications (EN4717) 14:00-17:00 , D. Quadri Courses : October 13 and 20 IMO room 1A13 VP

Block 2 : November 27 – February 5 – Invited course **PGMO : February 6-10, 2024 (à confirmer)**

Monday	Tuesday	Wednesday	Thursday	Friday
Tropical algebra, optimization and games / Algèbre tropicale, optimisation et jeux (NX6778) 9:00-12:30 , S. Gaubert Sorbonne Université, Campus Jussieu	Stochastic optimization / Optimisation stochastique (EN4720) From Dec.05 to Jan.30 (Exam1) 9:15-12:00 , O.Fercoq ENSTA room 1226	Non-smooth optimization / Optimisation non-lisse 9:00-12:00 , S-M. Grad From Nov.29 to Jan.31 (Exam) ENSTA room 1226	Advanced game theory and applications / Théorie des jeux avancés et app. (EN4719) S. Lasaulce : Dec.20 (Wed.) and 21 (10:15-12:30) + Jan.11 (9:15-12:30) O.Beaude : Jan.18 and 25 (9:15-12:30) Exam : Feb.01 10:00-12:30 IMO 1A13	Calculus of variations and geometric measure theory – O6 (EN4718) 9:00-12:00 , J-F. Babadjian Until Jan.19 (Monday + Friday) IMO, 0A7 - <i>Shared courses (M2 AMS)</i>
Calculus of variations and geometric measure theory – O6 14:30-17:30 , J-F. Babadjian, EN4718 Until Jan.19 (Monday + Friday) IMO, 0A1 - <i>Shared courses (M2 AMS)</i>	Stochastic optimization / Optimisation stochastique (EN4720) 13:30-16:15 , V. Leclère (Exam2 Jan.30) ENSTA room 1226	Non-smooth optimization / Optimisation non-lisse 13:30-16:00 , S-M. Grad From Nov.29 to Jan.31 ENSTA	Advanced game theory and applications (EN4719) S.Lasaulce : Dec.20 (Wed.) + 21 (13:30-17:45) O.Beaude : Jan.11, 18 and 25 (13:30-16:45) IMO, 1A13 VP	Derivative-free optimization / Optimisation sans gradient (EN 4721/EN8273) 14:00–17:15 (à conf.) , A. Auger ENSTA - <i>Shared courses (M2 AMS-AM)</i>