

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
<p>Theoretical aspects of linear programming /Aspects théoriques de la programmation linéaire (EN12754) 10-13:00, X. Allamigeon Polytechnique PC43 sept 25, oct 02 Polytechnique PC66 oct : 9-16-23 Polytechnique TBA nov : 06-13-20</p>	<p>Markov decision processes : Dynamic programming /Programmation dynamique – SOD 312 8:45-12:30, M. Akian (EN3150) Sept.12-Oct.24, Nov.7 and 14 Exam : Nov. 14, 8h45-12h15 ENSTA, Room 2234, except. Sept12 (2329) and 26 (1212)</p>	<p>Convex analysis and optimization /Analyse et optimisation convexe (EN3158) 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)</p>	<p>Optimal Control of ODEs (EN3157) / 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 (EN12756) O. Gossner : Oct.5&12, Dec.7&14 F. Koessler : Oct.19&26, Nov.16&23 ENSAE salle 2011</p>	<p>Convex analysis and optimization /Analyse et optimisation convexe (EN3158) 9:00-12:00 Q. Mérigot : From Sept. 15 to 29 IMO, room 1A11 (3L15 si besoin)</p>
<p>Théorie des jeux : cours (EN3149) Cours : 14:00-16:00, C. Bertucci TD : 16:15-18:15 Polytechniq. Salle PC37 From Sept.18 to Nov.27 Exam : Dec.12 Cours en français et contingenté <i>Shared courses (3A Eco. Polytechnique)</i></p>	<p>Elliptic Equations / Équations elliptiq. linéaires et non linéaires – O3 (EN1202) 14:00-17:30, F. Rousset IMO, room 1A7 <i>Shared courses (M2 AMS/AAG)</i></p>	<p>Dynamic programming – SOD 312 /Programmation dynamique (EN3150) 14:00-16:00, M. Akian Nov.08, Exam : Oct.25, 14h-17h ENSTA, room 2234</p>	<p>Introduction to Operations Research and its applications (OR) (EN3156) 14:00-17:00, C. Gicquel From 21 september Exam : Nov. 9 (noted TP) Nov. 16 : Final control IMO, room 1A13 VP</p>	<p>Introduction to Operations Research and its applications (OR) /Introduction à la recherche opérationnelle et ses applications (EN3156) 14:00-17:00, D. Quadri Courses : October 13 and 20 IMO room 1A13 VP</p>
<p>Statistics and Optimization (OPT398) Cours 14h-17h30 A Dieuleveut LMO 0A1 13-20-27 nov/4-11 déc /15-22-29 jan 5-12 feb/ examen le 25/03 <i>Shared courses (M2 MDA-SML)</i></p>	<p>Sequential Learning (EN392) 14:00-17:30/18:00, E. Boursier Sept.26 - Mid-January IMO, room 1A11 <i>Shared courses (M2 MDA-SML)</i></p>	<p>Optimal Control of ODEs - SOD 311 (EN3157) – ENSTA, room 2329 13:30-17:15, L. Pfeiffer and R. Bonalli Sept. 13 and 20, room 1226 <i>Shared courses (M2 AMS/ENSTA)</i></p>		

Block 2 : November 27 – February 5

Invited course PGMO : February 15-16, 2024 : <https://www.fondation-hadamard.fr/fr/articles/2023/09/14/pgmo-cours-thorsten-theobald/>

Monday	Tuesday	Wednesday	Thursday	Friday
<p>Tropical algebra, optimization and games / Algèbre tropicale, optimisation et jeux (EN3155) 9:00-12:30, S. Gaubert <i>Sorbonne Université, Campus Jussieu Room 101 in building 15/25</i></p>	<p>Stochastic optimization / Optimisation stochastique (EN3151) From Dec.05 to Jan.30 (Exam1) 9:15-12:00, O.Fercoq <i>ENSTA room 1226</i></p>	<p>Non-smooth optimization / Optimisation non-lisse (EN3154) 9:00-12:00, S-M. Grad From Nov.29 to Jan.31 (Exam) <i>ENSTA, room 1226</i></p>	<p>Advanced game theory and applications / Théorie des jeux avancés et app. (EN3148) 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 <i>IMO 1A13</i></p>	<p>Calculus of variations and geometric measure theory – O6 (EN12753) 9:00-12:00, J-F. Babadjian From 8 dec to jan 19 (Monday + Friday) <i>IMO OA5 - Shared courses (M2 AMS)</i></p>
<p>Calculus of variations and geometric measure theory O6 (EN12753) 14h-17h J-F. Babadjian, (+ M2 AMS) Dec 4-11 Jan 8-15-22 (Monday + Friday) Exam : 29/01 IMO salle 3L8 <i>IMO 1A13</i></p>	<p>Stochastic optimization / Optimisation stochastique (EN3151) 13:30-16:15, V. Leclère (Exam2 Jan.30) <i>ENSTA room 1226</i></p>	<p>Non-smooth optimization / Optimisation non-lisse (EN3154) 13:30-16:00, S-M. Grad 06/12- 10,17,24-01 <i>ENSTA, room 1226</i></p>	<p>Advanced game theory and applications (EN3148) S.Lasaulce : Dec.20 (Wed.) + 21 (13:30-17:45) O.Beaude : Jan.11, 18 and 25 (13:30-16:45) <i>IMO 1A13 VP</i></p>	<p>Derivative-free optimization / Optimisation sans gradient (EN3152) From dec.1 to feb.16 14:00–17:15 A. Auger <i>ENSTA, room 1320 (except 08/12 : 1321)</i> <i>Shared courses (M2 AMS-AM)</i></p>
<p>Statistics and Optimization (OPT398) Cours 14h-17h30 A.Dieuleveut <i>IMO OA1</i> 13-20-27 nov/4-11 déc /15-22-29 jan 5-12 feb/ examen le 25/03 <i>Shared courses (M2 MDA-SML)</i></p>				