



SET OPTIMIZATION *for* APPLICATIONS

Third International Conference on Set-Valued Variational Analysis
and Set Optimization with Applications in Economics, Finance,
Statistics and Game Theory

Vienna University of Economics and Business, Vienna Austria

September 19-23, 2016

WU

**WIRTSCHAFTS
UNIVERSITÄT
WIEN VIENNA
UNIVERSITY OF
ECONOMICS
AND BUSINESS**

SCHEDULE | MONDAY, SEPTEMBER 19, 2016

3:30pm–4:00	Registration: room TC.2.03	
4:00pm–6:00	Tutorial by A. Hamel	Set optimization and the foundation of economics
6:30	Welcome reception at WU Club Lounge (building LC, room 2.400)	

SCHEDULE

SCHEDULE | TUESDAY, SEPTEMBER 20, 2016

8:45–9:15	Registration: room TC.2.03	
9:15	Opening remarks	
9:25–10:10	Keynote by M. Beiglböck	The geometry of model uncertainty
Coffee break		
10:45–11:15	R. Strugariu	Vectorial penalization for generalized functional constrained problems
11:20–11:50	C. Schrage	Approximate solutions in set optimization
11:55–12:25	L. Gasinski	Compactness, convergence and representation properties of vector valued and set valued maps
Lunch break		
2:30–3:05	Next generation talk C. Ararat	Multiobjective risk-averse two-stage stochastic programming
3:15–3:45	F. Flores-Bazán	The conjugate of one-dimensional set-valued maps and related properties
Coffee break		
4:20–4:50	M. Pilecka	Set approach for set optimization with variable ordering structures
4:55–5:25	Q. H. Ansari	Characterizations of Set Order Relations and Constrained Set Optimization Problems via Oriented Distance Function

SCHEDULE | WEDNESDAY, SEPTEMBER 21, 2016

9:00–9:35	Next generation talk Z. Feinstein	Scalarizations and dynamic programming in set optimization and finance
9:45–10:15	M. Studniarski	Global scalarization functions for vector and set-valued optimization
Coffee break		
10:55–11:25	D. Ciripoi	A linear vector programming approach to global quasi-concave problems
11:30–12:00	A. Wagner	DC Problems with one function being polyhedral and application in locational analysis
Lunch break		
2:00–2:35	Next generation talk B. Weißing	Polyhedral projection problems and vector linear programming
2:45–3:15	A. Rittmann	Solving bilevel optimization problems being polyhedral on the lower level
Coffee break		
3:50–4:20	A. Löhne	A survey on various applications of the polyhedral projection problem
4:25–4:55	A. Jamneshan	Vector duality by means of the conditional set theory
7:00	Heuriger dinner at 10er Marie	

SCHEDULE

SCHEDULE | THURSDAY, SEPTEMBER 22, 2016

9.00–9:45	Keynote by E. Ok	Coalitional expected multi-utility theory
9:50–10:20	J. Matyašovská	Systemic risk in central clearing counterparty design
Coffee break		
11:00–11:30	G. Kováčová	Time consistency of dynamic mean-risk portfolio selection in a vector-valued setting
11:35–12:05	B. Rudloff	Multivariate risk and its connection to set- and vector optimization
Lunch break		
2:00–2:35	Next generation talk F. Ulls	Utility indifference pricing for incomplete preferences via convex vector optimization
2:45–3:15	F. Heyde	Calculus rules for functions mapping into residuated conlinear spaces and application to Dini directional derivatives for set-valued functions
Coffee break		
3:50–4:20	J. Jahn	Economic objectives, uncertainties and decision making in the energy sector
4:25–4:55	A. Michalak	Applications of set-valued optimization to economic equilibrium theory
6:30	Conference dinner	

SCHEDULE | FRIDAY, SEPTEMBER 23, 2016

9:00–9:35	Next generation talk C.-A. Munari	Measures of financial risk: a review of the theory and a glimpse at some new research perspectives
9:45–10:15	G. P. Crespi	Well-posedness and scalarization for set-optimization
Coffee break		
10:50–11:20	D. Kostner	Parametric family of distribution functions and set-valued quantiles
11:25–11:55	S. Cerreia Vioglio	Orthogonal decompositions in Hilbert A-modules
12:00–12.30	A. Hamel	Challenges in set optimization 2
Lunch break		
The end		

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