

Department of Systems Engineering and Engineering Management

Seminar Series

Research Topics Around Stochastic Systems

Professor Alain Bensoussan

Date:	15 May, 2012 (Tue)
Time:	11:00am (Tea reception at 10:45am)
Venue:	EE Conference Room G6302 (6/F. of AC1)

Abstract

Professor Alain Bensoussan will present his current research interests, describing the main issues, results and future problems. The objective is to identify potential topics of cooperation.

The topics are the following:

- Impulse Control Theory: Applications to Inventory Control, Investment Decisions under uncertainty, Real Options, Retirement policy, Maintenance and Replacement, Cash Management
- Behavior of Mechanical Structures subject to Vibrations: Nonlinear oscillator subject to white noise, computation of fatigue, long term Behavior
- Forecasting Wind Power on an annual basis at investment level
- Decision Making for a single or multi player in front of a large number of homogeneous players (Mean Field Control and Game Theory)

About the Speaker

Alain Bensoussan is Ashbel Smith Professor and the Director of ICDRiA at the University of Texas at Dallas. He is also Chair Professor of Risk and Decision Analysis at the Hong Kong Polytechnic University and World Class University Distinguished Professor at Ajou University. He is Professor Emeritus at the University of Paris Dauphine and has an extensive research background in stochastic control, probability and stochastic processes. Professor Bensoussan served as President of National Institute for Research in Computer Science and Control (INRIA) from 1984 to 1996; President of the French Space Agency (CNES) from 1996 to 2003; and Chairman of the European Space Agency (ESA) Council from 1999 to 2002. He is a member of the French Academy of Sciences, French Academy of Technology, Academia Europae, and International Academy of Astronautics. His distinctions include IEEE Fellow, SIAM Fellow, Von Humboldt award, and the NASA public service medal. Professor Bensoussan is a decorated Officer of Legion d'Honneur, Commandeur Ordre National du Merite and Officer Bundes Verdienst Kreuz.

Enquiry: 3442 8420

All are welcome!