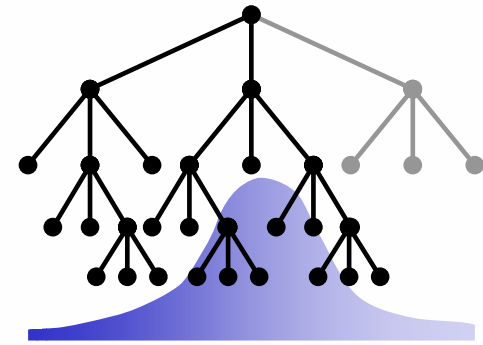




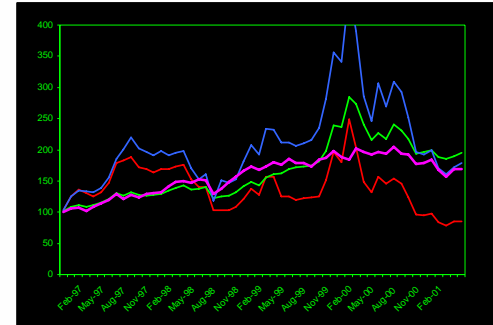
Stochastic optimization & Risk Management

Robust designs, decisions, and policies in dynamic uncertain conditions



Financial Engineering

Portfolio allocation
Optimal trading algorithms



krokhmal@engineering.uiowa.edu

Probabilistic Combinatorial Optimization

Analysis of hard optimization problems with noisy or random data
Extraction of information from sensors



Cooperative Control

Non-centralized distributed decision making for ensembles of robotic autonomous agents

