

THE NATIONAL UNIVERSITY OF SINGAPORE
Department of Industrial & Systems Engineering

AND

Operational Research Society of Singapore

JOINT SEMINAR

On

Dynamic programming revisited: challenges and opportunities

Speaker: Professor Moshe Sniedovich, University of Melbourne, Australia

Date: 27 September, 2005 (Tuesday)

Time: 4:00 p.m. – 5:00 p.m.

Place: E1-06-08, Faculty of Engineering, NUS

Abstract: Dynamic Programming (DP) is a major general purpose problem-solving methodology. Yet, for various reasons it is not as popular as it should be. In this presentation we take a look at this problem solving paradigm with a view to identify challenges and opportunities. This will include an examination of the practical modeling and computational aspects of DP as well as issues related to the software development and the use of DP in the solution of real world problems.

About the Speaker: Moshe Sniedovich is currently a Reader and an Associate Professor in the Department of Mathematics and Statistics at the University of Melbourne. He has extensive experience in lecturing and curriculum development in the area of operations research and management science, including graduate and undergraduate subjects dealing with the mathematical aspects of operations research. Moreover, he has also over thirty years of research work on theoretical and practical aspects of operations research methods, which includes: theoretical and algorithmic aspects of deterministic and stochastic sequential decision processes; Global optimization through composite linearization, including fractional and multiplicative programming, composite linear and quadratic programming; and Interactive computing and modeling.

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