

Master 2 OPTIMIZATION – Schedule 1st semester 2024/2025

Intensive courses : 02 Sept.-06 Sept. 2024 –

Welcome meeting : 05 Sept. 2024 à 17h15-18h30 - IMO, Salle 2L8

Schedule : Sept.09 – Nov.22 (1st Block) ; Nov.25 – Jan.31 (2nd Block) ; Feb.10 – March 28 (3rd block) - **Holidays** : Oct. 28 – Nov. 3 ; Dec.22 – Jan.05 ; Feb.24 – Mar.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>
BEM (Bâtiment d’Enseignements Mutualisés : Derrière l’ENSAE - Arrêt de bus Lozère).

Block 1 : September 9 – November 22, 2024

Monday	Tuesday	Wednesday	Thursday	Friday
<p>Theoretical aspects of linear programming /Aspects théoriques de la programmation linéaire (EN12754)</p> <p>9:40-13:00, X. Allamigeon Examen 21/11 à 10h Polytechnique, amphi Poisson</p>	<p>Dynamic programming /Programmation dynamique – SOD 312 (EN3150)</p> <p>9 :00-12:45, M. Akian - BEM 1024010</p> <p>Sept. : 10, 17 and 24 Oct. : 1er, 8, 15,22 Nov. : 5 and 12 <u>Exam</u> : Nov. 12, 9h-12h45</p>	<p>Convex analysis and optimization /Analyse et optimisation convexe (EN3158)</p> <p>8:30-12:15</p> <p>JF Babadjian : Sept : 11, 18 C. Pesquet / Oct.2, 9, 16, 23 + Nov (1 séance) IMO, 1A13 (VP)</p>	<p>Optimal Control of ODEs (EN3157) / Contrôle optimal des EDO – SOD 311</p> <p>8:30-12:15, L. Pfeiffer and R. Bonalli Sept.19 au Nov.14 14/11 examen salle 1021004 ENSTA 2329 Shared courses M2 AMS</p> <p>Advanced micro-economics : game theory and applications (EN3148)</p> <p>9 :00-12 :15 ENSAE</p> <p>O. Gossner : Oct. 3, 10, 17 + Nov.28 F. Koessler : Oct.31 + Nov.7, 14, 21</p>	<p>Convex analysis and optimization /Analyse et optimisation convexe (EN3158)</p> <p>9:00-12:00, JF Babadjian : Sept : 13, 20 + Oct. 4 IMO, 0A4</p>
<p>Théorie des jeux (EN3149)</p> <p>Cours : 14:00-16:00, C. Bertucci TD : 16:15-18:15</p> <p>From Sept.23 to Dec 16 (except dec.2) 16/12 examen Polytechnique : amphi Grégory ou PC 20 Cours en français et contingenté</p> <p><i>Shared courses (3A Eco. Polytechnique)</i></p>		<p>Dynamic programming – SOD 312 /Programmation dynamique (EN3150)</p> <p>M. Akian, BEM 1024010</p> <p>Sept. : 25 (14:00-17:45) Oct. : 16 (14:30-16:30)</p>	<p>Introduction to Operations Research and its applications (IORA) (EN3156)</p> <p>14:00-17:00, C. Gicquel IMO, 1A14 (VP)</p> <p>Sept : 12 and 26 Oct : 3, 10, 17 and 24 Nov : 7 (rattrapage inondations) Final Exam : 21 nov, 14:00-17:00</p>	<p>Introduction to Operations Research and its applications (IORA) /Introduction à la recherche opérationnelle et ses applications (EN3156)</p> <p>13:00-16:00, D. Quadri IMO, 1A13 (VP)</p> <p>Oct : 25 Nov : 8</p>
<p>Statistics and Optimization / Generalization properties of Machine Learning algorithms (EN398)</p> <p>Cours 14h-17h30 C. Boyer + A Dieuleveut IMO, 0A4 <i>Shared courses (M2 MDA-SML)</i></p>	<p>Sequential Learning (EN392)</p> <p>14:00-17:30/18:00, E. Boursier From oc 1st to Dec 3 IMO, 1A14</p> <p><i>Shared courses (M2 MDA-SML)</i></p>	<p>Optimal Control of ODEs - SOD 311 (EN3157) – ENSTA 2329</p> <p>13:30-17:15</p> <p>L. Pfeiffer and R. Bonalli Sept. 11 and 18</p> <p><i>Shared courses M2 AMS</i></p>		<p>Elliptic Equations / Équations elliptiques linéaires et non linéaires – O3 (EN1202)</p> <p>14:00-17:30, JF Babadjian IMO, 0A7</p> <p><i>Shared courses (M2 AMS/AAG)</i></p>

Block 2 : November 25 – January, 31 + Invited course PGMO

Monday	Tuesday	Wednesday	Thursday	Friday
<p>Tropical algebra, optimization and games / Algèbre tropicale, optimisation et jeux (EN3155) 9:00-12:30, S. Gaubert Sorbonne Université, Campus Jussieu</p> <p>From Nov.25 to Jan.27 : Room 15/25-104, Except Dec.02 (room 24/34-212), and Jan.20 (room 15/25-102)</p>	<p>Stochastic optimization / Optimisation stochastique (EN3151) 9:15-12:00, O.Fercoq ENSTA Room 2151 : Dec.3, 17, Jan.7, 14, 21, 28 Except Nov.26 (room 2234) and Dec.10 (room 1225)</p>	<p>Non-smooth optimization / Optimisation non-lisse (EN3154) – Course 9:00-12:00, S-M. Grad ENSTA Room 2210 : Nov.27, Dec.11, 18, Jan.8, 22, 29 (EXAM) Room 2330 : Dec.4 Room 2152 : Jan.15</p> <p>Mean-field games /Jeux à champ moyen EN12755 9h-12h C. BERTUCCI From Jan.15 to Feb.02 JUSSIEU Salles : 15/25 104 https://www.ljll.fr/MathModel/enseignement/agenda.html</p>	<p>Advanced game theory and applications / Théorie des jeux avancés et app. (EN3148) S. Lasaulce O.Beaupe</p> <p>IMO 1A7, & 1A13 in January From Dec 19 to Jan. 30 plus Dec.20 (room 1A7)</p>	<p>Calculus of variations and geometric measure theory O6 (EN12753) / Calcul des variations et théorie géométrique de la mesure L. Nenna, O6 (Orsay) IMO 0A7 From Nov.26 to Jan.17 (Tuesday + Friday) <i>Shared courses M2 AMS-AM</i></p>
<p>Statistics and Optimization / Generalization properties of Machine Learning algorithms (EN398) Course 14h-17h30 C. Boyer + A Dieuleveut IMO, 0A4 Jan 13 : examen salle 0A4 <i>Shared courses (M2 MDA-SML)</i></p>	<p>Stochastic optimization / Optimisation stochastique (EN3151) 13:30-16:15, V. Leclère ENSTA Salle 2234 : Nov.26 Salle 2151 : Dec.3 to Jan.28</p>	<p>Non-smooth optimization / Optimisation non-lisse (EN3154) - TD 13:30-16:00, S-M. Grad Dec.4,11 + Jan.8,15,22</p> <p>ENSTA Room 2330 : Dec.4 Room 2210 : Dec.11, Jan.8 & 22 Room 2151 : Jan.15</p>	<p>Advanced game theory and applications (EN3148) S.Lasaulce O.Beaupe</p> <p>IMO 1A14 VP (Dec), & 1A13 in January From Dec 19 to Jan. 30 plus Dec.20 (room 1A7)</p>	<p>Optimisation sans gradient et application en calcul scientifique (EN3152) V04, ENSTA A. Auger Until Fev.14 <i>Shared courses M2 AMS-AM</i></p>
	<p>Calculus of variations and geometric measure theory O6 (EN12753) / Calcul des variations et théorie géométrique de la mesure L. Nenna, O6 (Orsay) IMO 1A7 From Nov.26 to Jan.17 (Tuesday + Friday) <i>Shared courses M2 AMS-AM</i></p>	<p>Tropical algebra, optimization and games / Algèbre tropicale, optimisation et jeux (EN3155) 14:00-17:30, S. Gaubert Sorbonne Université, Campus Jussieu Only Jan.22 (room 15/25-104)</p>		