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Challenges of Control / Optimization Under Uncertainty.

Problems of optimality or control under uncertainty occur frequently in a wide variety of real world problems in science, engineering and technology. A large number of problems such as engineering design, supply-allocation, production planning and scheduling, transportation, inventory network, and finance require that decisions be made in the presence of uncertainty. Uncertainty, for instance, governs the prices of fuels, the availability of electricity, and the demand for chemicals. This talk is dedicated to overview the current challenges of optimization / control under uncertainty. Even though this field has received special attention lately, much more can be done to address the numerous issues that can be raised. (Received September 14, 2010)