

## News

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## International Conference on Stochastic Optimization

The International Conference on Stochastic Optimization took place in Kiev, USSR, from September 9 to September 16, 1984. The Conference was organized by the Ukrainian Academy of Sciences (V. Glushkov Institute of Cybernetics), the International Institute for Applied System Analysis (IIASA), and the Committee for System Analysis of the USSR Academy of Sciences.

Primary objectives and scientific mission of this Conference, main directions in its work had been specified by the International Program Committee. A major part of preparatory work had been done by Soviet Organizing Committee with broad support granted by IIASA (in establishing promptly links to the non-Soviet scientists). This hard work resulted in participating of about 240 scientists from 20 countries and many leading specialists in various fields of stochastic optimization.

Apart from the opening and closing sessions there were only two general sessions where invited lectures of the most prominent scientists were presented. Academician Krassovkii (USSR) presented a lecture entitled "Deterministic Strategies and Stochastic Programs", the topic of other invited lectures were "Numerical Challenges in Stochastic Optimization" (Prof. Wets, USA), "White Noise Calculus and Filtering Theory" (Prof. Kallianpur, USA), and "Stochastic Control with State Constraints" (Prof. J. - M. Lasry, France). All of the participants also followed very carefully the invited lecture of Academician Pontriagin and Prof. A. S. Mischenko entitled "The Solution of the Linear Differential Game of the Pursuit without Discrimination of the Evading Object". The whole lecture was presented by Academician Pontriagin himself. Prof. Mischenko was writing only formulas according to Pontriagin's lecturing. The remaining scientific program of the conference was split into five parallel sessions where more than one hundred scientific papers (of either 40- or 20 minute durations) were delivered

and discussed. The topics of the parallel sessions were: stochastic optimal control, Markov decision processes, stochastic programming, optimization with incomplete information and application of stochastic techniques in economics, ecology, agriculture, energy product processes etc. Regrettably, nobody could follow all and many times it happened that the papers of the leading specialists were scheduled on the same time in parallel sessions.

The abstracts of papers had been composed and published, any of the participants had a copy. The foreign authors contributions were published in English at IIASA, the Soviet authors contributions were published in Russian and the volume of the majority of Soviet contributions translated in English had been also issued.

The Organizing Committee had also done a nice work to ensure a rich social program for the conference participants. Apart from the cocktail welcoming party and the farewell dinner, an excursion to Kiev, cruise on the Dnieper and visits to concerts, ice ballets, circus and theatre performances were organized.

The proceedings of the Conference will be published in camera-ready form by Springer-Verlag in the series Lecture Notes on Control and Information Sciences (volume editors are V. I. Arkin, A. Shiryaev and R. Wets). The Proceedings should provide an adequate reflection of high quality of the work presented at the Conference.

*Karel Stadký*

## Mathematische Optimierung, Theorie und Anwendungen

The international conference Mathematical Optimization, Theory and Applications was held at Eisenach (hotel Stadt Eisenach) on November 26—30, 1984. About 100 participants listened to about 60 lectures divided into two rooms. On Tuesday and Thursday four sessions were on program, on Monday, Wednesday and Friday two sessions were given.

The lectures in room I concerned abstract and continuous problems, those in room II were devoted more to discrete and combinatorial problems. In section I e.g. the contributions of Dr. Schirotzek (Dresden), Prof. Palaschke (Karlsruhe) Dr. Zălinescu (Iasi) and Prof. Nehse (Ilmenau) were particularly interesting. The excellent lecture of Prof. Emelichev (Minsk) and the remarkable contributions of Dr. Richter (Karl-Marx-Stad) and Prof. Spedicato (Bergamo) drew the particular interest in room II. The contributions of Czechoslovak participants attracted the attention, too.

The abstracts sent in advance were published in the conference proceedings. As only less than 20% of participants came from non-German countries, the majority lectures in both rooms was spoken in German, even those with titles and abstracts written in English.

The well-working organizing committee from the Technical University Ilmenau (Technische Hochschule) could not avoid some mistakes connected probably with the change of the traditional place at Wartburg. Not all participants obtained necessary information (place, hour of the beginning etc.) in advance. The acquaintance of participants could be easier with labels. The concert of the chamber music was appreciated as the best in the social program. The well-preserved historical town of Eisenach with the castle of Wartburg and woodland all around made a pleasant setting.

*Jiří Jarůšek, Jaroslav Morávek*

*Postgraduální studium*

### **Základy matematických metod pro automatickou analýzu dat v experimentálním výzkumu**

Filozofická fakulta University Karlovy v Praze ve spolupráci s Oddělením biomatematiky Fyziologického ústavu ČSAV zahájí dne 3. 10. 1985 opakovaný běh postgraduálního studia Základy matematických metod pro automatickou analýzu dat v experimentálním výzkumu. Studium je určeno absolventům vysokých škol, kteří pracují v oblasti

empirického výzkumu, zejména biologům a lékařům. Náplní studia jsou vybrané partie z matematiky, užití počítačů, teorie programování, základy programování v jazyce FORTRAN, základy teorie pravděpodobnosti, metody matematické statistiky a analýzy dat včetně metod předzpracování dat, analýza časových řad a biosignálů, matematická logika, obecná metodologie a řešení problémů s induktivním uvažováním. Studium nepředpokládá pokročilé matematické znalosti ani znalost základů programování, trvá 5 semestrů a je zakončeno závěrečnou prací. Cena pomůcek a počítačového času je započtena v částce 7 500 Kčs, kterou uhradí zaměstnavatel. Podrobné informace a případné žádosti o formuláře přihlášek zašle na písemně vyžádání: Pedagogicko-organizační oddělení (studium při zaměstnání), Filozofická fakulta UK, nám. Krasnoarmějců 2, 116 38 Praha 1.

*Karel Stadký*

*Preliminary announcement*

### **Tenth Prague Conference on Information Theory, Statistical Decision Functions and Random Processes**

The conference is organized by the Institute of Information Theory and Automation of the Czechoslovak Academy of Sciences. It will be held in Summer 1986, probably from June 30 to July 4, in Prague.



The number of the conference is not the single jubilee connected with it. The first Prague Conference was organized in 1956, thirty years before. Moreover, 1986 is the 75th anniversary of the birth of Professor Antonín Špaček, and the 25th anniversary of his death. Professor Špaček was an outstanding Czechoslovak scientist who essentially influenced the development of the research in the field of applications of the probability theory and mathematical statistics in Czechoslovakia. He was also the founder of the Prague Conferences.

Like the previous Prague Conferences, even the tenth one is organized as a wide and representative meeting of scientists from many countries all over the world. The invited lectures and brief contributions concerning the branches mentioned in the title of the

conference as well as the related topics like computational statistics, decision and game theory, statistical data processing, expert systems, probabilistic algorithms and the complexity problems related to are supposed to be included in the conference programme. The lectures subjected to the theoretical problems connected with applications are especially welcome.

If you are interested in more information about the Tenth Prague Conference, turn to the address:

Tenth Prague Conference  
ÚTIA ČSAV  
Pod vodárenskou věží 4  
182 08 Praha 8  
Czechoslovakia

*Milan Mareš*