

# World Congress on Global Optimization 2023

Conference Program July 10-14, 2023

Hosted by the International Society of Global Optimization

http://www.globaloptimization.org/



13/ 09/ 1873 02/ 02/ 1950 Celebrating the 150<sup>th</sup> anniversary from the birth of Constantin Carathéodory

WORLD CONGRESS ON GLOBAL OPTIMIZATION | WCGO 2023 | ATHENS GREECE







Aikaterini Laskaridis Foundation <a href="http://www.laskaridisfoundation.org/en/">http://www.laskaridisfoundation.org/en/</a>

# Monday, July 10, 2023

| 9:30 a.m. 10:00 a.m.  | Opening Remarks: WCGO 2023 General Chair: Panos M. Pardalos,   |
|-----------------------|--|
|                       | President, International Society of Global Optimization  |
| 10:00 a.m. 10:30 a.m. | Francesco Carciaghi, Pierluigi Mansueto and Fabio Schoen Bayesian Optimization through a Bi-Objective Acquisition Function                           |
| 10:30 a.m. 11:00 a.m. | Yi Zhang and Nikolaos V. Sahinidis   |
|                       | Eliminating dominated variables in general mixed-integer nonlinear programming   |
| 11:00 a.m. 11:30 a.m. | Break  |
| 11:30 a.m. 12:00 noon | Mindaugas Kepalas and Julius Žilinskas 2-Dimensional Net-Constrained Clustering Problem  |
| 12:00 noon 12:30 p.m. | Andrea Ponti   |
| 1                     | Graph data augmentation with Gromow-Wasserstein Barycenters  |
| 12:30 p.m. 14:00 p.m. | Lunch Break  |
| 14:00 p.m. 14:30 p.m. | Styliani Avraamidou and Efstratios Pistikopoulos A global optimization algorithm for the solution of multi-level mixed- integer programming problems |
| 14:30 p.m. 15:00 p.m. | Maxim Sakharov and Kamila Koledina Novel Memetic Algorithm for Optimal Control of Hydrogenation of the Aromatic Hydrocarbons                         |

# **Tuesday, July 11, 2023**

| 9:30 a.m. 10:00 a.m.    | Pierre van Mouche   |
|-------------------------|---|
|                         | Oligopolies with biconcave price functions and at zero discontinuous  |
|                         | industry revenue  |
| 10:00 a.m. 10:30 a.m.   | Wissam Al-Kendi, Stéphane Chrétien and Christophe Guyeux  |
|                         | Using the Alternating Direction of Multipliers Method for the shortest  |
| 10.00                   | vector in a lattice   |
| 10:30 a.m. 11:00 a.m.   | Anatolii Kosolap The computational efficiency of the global optimization methods  |
| 11.00 11.20             | Break   |
| 11:00 a.m. 11:30 a.m.   |   |
| 11:30 a.m. 12:00 noon   | Humberto Rocha and Joana Dias   |
|                         | Hybrid probabilistic/deterministic direct-search approaches:  |
| 10.00                   | application to beam angle optimization in radiation therapy   |
| 12:00 noon 12:30 p.m.   | <b>Xenophon Moussas</b> Antikythera mechanism, the first programmed computer to predict   |
|                         | astronomical phenomena and the weather  |
| 12:30 p.m. 14:00 p.m.   | Lunch Break   |
|                         |   |
| 14:00 p.m. 14:30 p.m.   | Suryateja Ravutla and Fani Boukouvala Data-Driven Lipschitz-Informed Convex Underestimators for Branch-   |
|                         | And-Bound Optimization of Black-Box Functions   |
| 14.20 m m 15.00 m m     | Chaoming Hu, Xinbao Liu, Rui Zheng, Shaojun Lu and Panos M  |
| 14:30 p.m. 15:00 p.m.   | Pardalos  |
|                         | Parallel machine scheduling with position-dependent processing  |
|                         | times and deteriorating maintenance activities  |
| 15:00 p.m. 15:30 p.m.   | Vladimir Norkin and Georg Pflug   |
|                         | Calculation of Transformation-Based Figures Similarity Measures by  |
|                         | Lipschitz Global Nonsmooth Optimization Methods   |
| 15:30 p.m. 16:00 p.m.   | Break   |
| Total Pilli Total Pilli | bicak   |
|                         | Liudmyla Koliechkina, Olena Dvirna and Serhii Khovben   |
| 16:00 p.m. 16:30 p.m.   | Liudmyla Koliechkina, Olena Dvirna and Serhii Khovben The algorithm for solving a multiobjective optimization problem                                 |
|                         | Liudmyla Koliechkina, Olena Dvirna and Serhii Khovben The algorithm for solving a multiobjective optimization problem Vivek Laha and Prashant Jaiswal |
| 16:00 p.m. 16:30 p.m.   | Liudmyla Koliechkina, Olena Dvirna and Serhii Khovben The algorithm for solving a multiobjective optimization problem                                 |

# Wednesday, July 12, 2023

| 9:30 a.m. 10:00 a.m.                           | Luis Nunes Vicente  |
|--|---|
| 9.50 a.m. 10.00 a.m.                           | Bilevel optimization with a multi-objective lower-level problem: Risk-  |
|  | neutral and risk-averse formulations  |
| 10:00 a.m. 10:30 a.m.                          | Marina A. Matos, Ana Maria A. C. Rocha, Lino Costa and Filipe   |
| 10.00 4.111. 10.00 4.111.                      | Alvelos   |
|  | Optimization of firefighting resources  |
| 10:30 a.m. 11:00 a.m.                          | Pietro Belotti, Timo Berthold, Zsolt Csizmadia, Tristan Gally,  |
|  | Leona Gottwald and Imre Pólik   |
|  | FICO Xpress Global: MIP solver + local NLP solver = global MINLP  |
|  | solver  |
| 11:00 a.m. 11:30 a.m.                          | Break   |
| 11:30 a.m. 12:00 noon                          | Francesco Archetti, Andrea Ponti and Antonio Candelieri Ethical Bayesian Optimization: bringing the humans back in the loop   |
|  |   |
| 12:00 noon 12:30 p.m.                          | Miltiades Pardalos, Mykyta Makovenko, and Sergiy Butenko  |
| 12:00 noon 12:30 p.m.                          | Miltiades Pardalos, Mykyta Makovenko, and Sergiy Butenko A Hierarchy of Nonconvex Continuous Reformulations for   |
| 12:00 noon 12:30 p.m.                          |   |
| 12:00 noon 12:30 p.m.<br>12:30 p.m. 14:00 p.m. | A Hierarchy of Nonconvex Continuous Reformulations for  |
|  | A Hierarchy of Nonconvex Continuous Reformulations for Discrete Optimization  Lunch Break  Antonio Candelieri, Andrea Ponti and Francesco Archetti  |
| 12:30 p.m. 14:00 p.m.                          | A Hierarchy of Nonconvex Continuous Reformulations for Discrete Optimization  Lunch Break  Antonio Candelieri, Andrea Ponti and Francesco Archetti MISO-wiLDCosts: Multiple Information Source Optimization with  |
| 12:30 p.m. 14:00 p.m.<br>14:00 p.m. 14:30 p.m. | A Hierarchy of Nonconvex Continuous Reformulations for Discrete Optimization  Lunch Break  Antonio Candelieri, Andrea Ponti and Francesco Archetti  MISO-wiLDCosts: Multiple Information Source Optimization with location-dependent Costs  |
| 12:30 p.m. 14:00 p.m.                          | A Hierarchy of Nonconvex Continuous Reformulations for Discrete Optimization  Lunch Break  Antonio Candelieri, Andrea Ponti and Francesco Archetti  MISO-wiLDCosts: Multiple Information Source Optimization with location-dependent Costs  Special Event: Constantin Caratheodory 150th birthday |
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### Thursday, July 13, 2023

| 9:30 a.m. 10:00 a.m.                           | Mahmud Siamizade and Theodore Trafalis  |
|--|---|
| 9:30 a.m. 10:00 a.m.                           | A Bi-Level Global Optimization Framework for Stochastic Planning  |
|  | Model of an Oil Refinery  |
| 10:00 a.m. 10:30 a.m.                          | Dimitra Triantali, Konstantinos Parsopoulos and Konstantina   |
| 10.00 4.111. 10.00 4.111.                      | Skouri  |
|  | Optimized vendor managed inventory for replenishment and  |
|  | distribution decisions  |
| 10:30 a.m. 11:00 a.m.                          | Michail Papatsimpas and Konstantinos Parsopoulos  |
|  | Optimized FOREX Rates Forecasting Through EMD-LSTM Hybrid Model   |
| 11:00 a.m. 11:30 a.m.                          | Break   |
| 11:30 a.m. 12:00 noon                          | Special Event:  |
| 11.50 u.m. 12.00 110011                        | iSoGO Young Researchers Award (iYRA)  |
|  |   |
|  | iSoGO Best Application Paper Award  |
|  | iSoGO Best Theory Paper Award   |
| 12:00 noon 12:30 p.m.                          | Amélie Lambert and Daniel Porumbel  |
|  | A piecewise-quadratic convexification for exactly solving box-  |
| 10.20 12.00                                    | constrained quadratic programs  Ioannis Demetriou and Ioannis Perdikas  |
| 12:30 noon 13:00 p.m.                          | The best L4 piecewise monotonic data approximation problem  |
| 13:00 p.m. 13:30 p.m.                          | David Barilla, Giuseppe Caristi, Nader Kanzi and Hamed  |
| 10.00 p.m. 10.00 p.m.                          | Soroush   |
|  | Duality Results for Nonsmooth Mathematical Problems with Vanishing  |
|  | Constraints   |
| 13:30 a.m. 14:00 a.m.                          | Break   |
| 14:00 p.m. 14:30 p.m.                          | Anestis Anastasiadis, Alexios Lekidis, Ioannis Pierros, Kostas  |
|  | Hrissagis Energy cost optimization for multi-carrier systems with energy hubs   |
|  |   |
|  | · · · · · · · · · · · · · · · · · · ·   |
| 14:30 p.m. 15:00 p.m.                          | in a Smart Microgrid in the presence of RES, CHP and EVs  |
| 14:30 p.m. 15:00 p.m.                          | · · · · · · · · · · · · · · · · · · ·   |
| 14:30 p.m. 15:00 p.m.                          | in a Smart Microgrid in the presence of RES, CHP and EVs  Jun Pei, Hongzhi Chen, Wenjuan Fan, Ping Yan, Ya Zhou and Shanlin Yang  Distributionally Robust Optimization for Coordinated R&D and Trial  |
| 14:30 p.m. 15:00 p.m.                          | in a Smart Microgrid in the presence of RES, CHP and EVs  Jun Pei, Hongzhi Chen, Wenjuan Fan, Ping Yan, Ya Zhou and Shanlin Yang  Distributionally Robust Optimization for Coordinated R&D and Trial Production of High-end Equipment with Buffer Setting and Task Re-                      |
|  | in a Smart Microgrid in the presence of RES, CHP and EVs  Jun Pei, Hongzhi Chen, Wenjuan Fan, Ping Yan, Ya Zhou and Shanlin Yang  Distributionally Robust Optimization for Coordinated R&D and Trial Production of High-end Equipment with Buffer Setting and Task Restarting               |
| 14:30 p.m. 15:00 p.m.<br>15:00 p.m. 15:30 p.m. | in a Smart Microgrid in the presence of RES, CHP and EVs  Jun Pei, Hongzhi Chen, Wenjuan Fan, Ping Yan, Ya Zhou and Shanlin Yang  Distributionally Robust Optimization for Coordinated R&D and Trial Production of High-end Equipment with Buffer Setting and Task Restarting  Mujahid Syed |
|  | in a Smart Microgrid in the presence of RES, CHP and EVs  Jun Pei, Hongzhi Chen, Wenjuan Fan, Ping Yan, Ya Zhou and Shanlin Yang  Distributionally Robust Optimization for Coordinated R&D and Trial Production of High-end Equipment with Buffer Setting and Task Restarting               |

### Friday, July 14, 2023

Research discussions and initiation of scientific collaborations among conference participants