ABSTRACT

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Online Optimization: theory and applications

There are many situations in which present actions must be made with incomplete knowledge of the future.

When no probabilistic models nor robust optimization can be applied, online optimization could be a good field to explore.

Online optimization aims at comparing the performance of a strategy that operates with no knowledge of the future *(online)* with the performance of an optimal strategy that has complete knowledge of the future (*offline*).

In this talk, we will recall some theory and solution methods to apply online optimization.