SIAM Student Chapter

Society for Industrial and Applied Mathematics

Mathematical Optimization in Theory & Application

1st Symposium of the German SIAM Student Chapters

September 7, 2012 – University of Trier

10:30	**Opening Words, HS 9**
10:45	**Lecture Session 1, HS 9**
	Andreas Sommer: A Derivative-Based Deterministic Method for Parameter Identification in ODE/SDE Models with Applications
	Bastian Groß: Calibration of SDE-based Financial Market Models
	Tony Huschto: Solving Stochastic Optimal Control Problems by a Polynomial Chaos Approach
12:15	**Lunch Break**
13:30	**Lecture Session 2, HS 9**
	Martin Siebenborn: High Performance Computing in Fluid Dynamics
	Martin Felis: Human Walking Explorations Using Optimal Control Methods
14:30	**Coffee Break, E 52**
15:00	**Lecture Session 3, HS 9**
	Duy-Van Nguyen: Standard-Quadratic Programming
	Andreas Schmidt: Derivative-Extended POD Reduced Order Models in Direct Optimization
	Ulf Friedrich: A Fast Algorithm for Determining Partial Sample Sizes in the German Census
16:30	**Discussion**
	SIAM Student Chapters in Germany – What's next?
17:00	**Get-together and Refreshments**
	Afterwards: Wine Tasting at *Bischöfliche Weingüter Trier*

Please contact your local SIAM Student Chapter for registration.

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IWR Interdisciplinary Center for Scientific Computing