Kurt Marti

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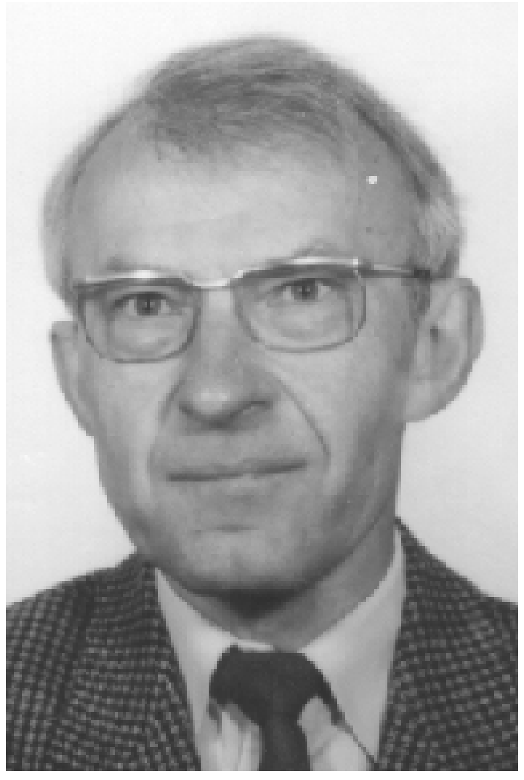

Kurt Marti has been one of the major proponents of stochastic programming approaches to engineering problems, including those arising in structural design, robotics and others. His early work focused on approximations and stability of stochastic programs, as well as approximation and differentiation of probability functionals. Kurt has also developed new algorithmic procedures, including semi-stochastic approximation and stochastic quasigradient methods for stochastic programs. He has been a regular organizer of stochastic programming workshops in Neubiberg, (Germany), and Laxenburg (Austria) under the auspices of GAMM, IFIP, and IIASA. In connection with these workshops, he has been an editor and co-editor of several edited volumes. He has also served on the editorial board of *Optimization*. Since 1997 he has served as chairman of the working group WG~7.7 “Stochastic Optimization” within the Technical Committee for System Modelling and Optimization of IFIP

Selected Contributions

- Approximations and stability of stochastic programs, (Zeitschrift fur Wahrscheinlichkeitstheorie 31(1975), Zeitschrift fur Angewandte Mathematik und Mechanik - ZAMM 57(1977))
- Semi-stochastic approximation procedures and stochastic quasigradient methods for stochastic programs (Optimization 17(1986); Numerical Techniques for Stochastic Optimization [Ermoliev, Wets, eds.] Springer, 1988),
- Approximation and differentiation of probability functionals, *Mathematical Programming B*, 75(1996).
- Engineering applications of stochastic programming: optimal structural design under stochastic uncertainty, optimal control and design of robots under stochastic uncertainty (*Mathematical Methods of Operations Research* 46 (1997), *Optimization* 45(1999)

Stochastic Optimization by Kurt Marti (Books/Proceedings)

Stochastic Optimization Methods
Kurt Marti, 15 November, 2004 Springer Verlag

Descent Directions and Efficient Solutions in Discretely Distributed Stochastic Programs (Lecture Notes in Economics and Mathematic Systems, Vol 299)
Kurt Marti, 01 May, 1988 Springer-Verlag

Stochastic Optimization Techniques: Numerical Methods and Technical Applications (Lecture Notes in Economics and Mathematical Systems, 513)
Kurt Marti, 01 January, 2002 Springer-Verlag

Dynamic Stochastic Optimization (Lecture Notes in Economics and Mathematical Systems)
GEORG CH. PFLUG, 01 January, 2004 Springer-Verlag

Stochastic Optimization: Numerical Methods and Technical Applications : Proceedings of a Gamm/Ifip-Workshop Held at the Federal Armed Forces Universi (Springer Series in Information Sciences)
Kurt Marti, 01 May, 1992 Springer-Verlag

Stochastic Programming Methods and Technical Applications
Peter Kall, 15 February, 2001 Springer-Verlag

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Applied Stochastics and Optimization: Iciam-Gamm 95 - Hamburg, July 3-7, 1995 (Zeitschrift Fur Angewandte Mathematik Und Mechanik , Issue 3)
Reinhard Mennicken, 01 November, 1996

Stochastic Programming: Numerical Techniques and Engineering Applications : Proceedings of the 2nd Gamm/Ifip-Workshop on "Stochastic Optimization :
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