



ΠΑΝΕΠΙΣΤΗΜΙΟ ΙΩΑΝΝΙΝΩΝ

ΤΜΗΜΑ ΜΑΘΗΜΑΤΙΚΩΝ



Εβδομαδιαίο Σεμινάριο

OIL EXPLORATION: MODELS AND OPTIMIZATION

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This talk will cover some stochastic models for oil exploration. The problem of finding optimal strategies for drilling is formulated as a Markov Decision Process and solved in some special cases. The search for optimality leads, among other things, to a new family of distributions. Also, an application of the theory of Gittins' index will be discussed as well a number of possible extensions of the models.

Τρίτη 19 Ιανουαρίου 2016, 6:00μμ

Αίθουσα 201α Τμήματος Μαθηματικών

Μετά την ομιλία ακολουθεί καφές και συζήτηση στο εντευκτήριο του Τμήματος