

Bibliographie

- [Aubin (1984)] J.-P. Aubin. *L'analyse non linéaire et ses motivations économiques*. Masson, Paris, 1984.
- [Bauschke & Combettes (2011)] H. H. Bauschke and P. L. Combettes. *Convex Analysis and Monotone Operator Theory in Hilbert Spaces*. Springer, Berlin, 2011.
- [Beck and Teboulle (2009)] A. Beck and M. Teboulle. A fast iterative shrinkage-thresholding algorithm for linear inverse problems. *SIAM Journal on Imaging Sciences*, **2(1)**, pp. 183–202, 2009.
- [Beck and Teboulle (2010)] A. Beck and M. Teboulle. Gradient-based algorithms with applications to signal recovery. In Y. Eldar and D. Palomar (Eds.) *Convex Optimization in Signal Processing and Communications*, pp 42–88, Cambridge University Press, 2010.
- [Beck (2017)] A. Beck. *First-Order Methods in Optimization*. MOS-SIAM Series on Optimization. SIAM, Philadelphia, 2017.
- [Bonnans et al (2006)] J. F. Bonnans and J.-C. Gilbert and C. Lemaréchal and C. A. Sagastizabal. *Numerical Optimization : Theoretical and Practical Aspects*. Springer, Berlin, 2006.
- [Bonnans (2019)] J. F. Bonnans. *Convex and Stochastic Optimization*. Springer, 2019.
- [Brézis (1973)] H. Brézis. *Opérateurs maximaux monotones et semi-groupes de contraction dans les espaces de Hilbert*. North Holland, Amsterdam, 1973.
- [Carpentier et Cohen (2017)] P. Carpentier et G. Cohen. *Décomposition-coordination en optimisation déterministe et stochastique*. Springer, Berlin, 2017.
- [Chiche (2012)] A. Chiche. Théorie et algorithmes pour la résolution de problèmes numériques de grande taille. Application à la gestion de production d'électricité *Thèse de l'Université Pierre et Marie Curie*, 2012.
- [Cohen (2004)] G. Cohen. Optimisation des grands systèmes. Unpublished lecture notes. DEA MMME, Université Paris I Panthéon-Sorbonne, 2004.
- [Combettes and Pesquet (2011)] P. L. Combettes and J.-C. Pesquet. Proximal splitting methods in signal processing. In *Fixed-point algorithms for inverse problems in science and engineering*, pp. 185–212. Springer New-York, 2011.
- [Ekeland and Temam (1999)] I. Ekeland and R. Temam. *Convex analysis and variational problems*. Classics in Applied Mathematics. SIAM, Philadelphia, 1999.
- [Gilbert (2018)] J.-C. Gilbert. Fragments d'optimisation différentiable - Théorie et algorithmes. Syllabus de cours à l'ENSTA. Paris, 2018. [\[Internet\]](#)
- [Heitsch and Römis, 2009a] H. Heitsch and W. Römis. Scenario tree modeling for multistage stochastic programs. *Mathematical Programming*, **118(2)**, pp. 371–406, 2009.
- [Heitsch and Römis, 2009b] H. Heitsch and W. Römis. Scenario tree reduction for multistage stochastic programs. *Computational Management Science*, **6(2)**, pp. 117–133, 2009.

- [Hiriart-Urruty and Lemaréchal (1993)] J.-B. Hiriart-Urruty and C. Lemaréchal. *Convex analysis and Minimization Algorithms*. Tomes I & II, Springer, Berlin, 1993.
- [Hiriart-Urruty and Lemaréchal (2001)] J.-B. Hiriart-Urruty and C. Lemaréchal. *Fundamentals of convex analysis*. Grundlehren Text Editions. Springer, Berlin, 2001.
- [Kelley (1960)] J. E. Kelley. The cutting plane method for solving convex programs. *Journal of the SIAM*, **8**, pp. 703–712, 1960.
- [Mataoui (1990)] M. A. Mataoui. Contributions à la décomposition et à l'agrégation des problèmes variationnels *Thèse de l'École Nationale Supérieure des Mines de Paris*, 1990.
- [Nesterov (2004)] Y. Nesterov. *Introductory Lectures on Convex Optimization. A basic Course*. Kluwer, 2004.
- [Nesterov (2005)] Y. Nesterov. Smooth minimization of non-smooth functions. *Mathematical Programming*, **103(1)**, pp. 127–152, 2005.
- [Phelps (1989)] R. R. Phelps. *Convex functions, monotone operators and differentiability*. Springer, Berlin, 1989.
- [Rockafellar (1970)] R. T. Rockafellar. *Convex Analysis*. Princeton University Press, 1970.
- [Rockafellar and Wets (1991)] R. T. Rockafellar and R. J-B. Wets. Scenarios and policy aggregation in optimization under uncertainty. *Mathematics of Operations Research*, **16(1)**, pp. 119–147, 1991.
- [Sagastizabal, 2018] C. Sagastizabal. A VU point of view of nonsmooth optimization. *Proceedings of the International Congress of Mathematicians*, **3**, pp. 3785–3806, 2018.
- [Shapiro, 2006] A. Shapiro. On complexity of multistage stochastic programs. *Operations Research Letters*, **34(1)**, pp. 1–8, 2006.
- [Watson and Woodruff, 2011] J.-P. Watson and D. L. Woodruff. Progressive hedging innovations for a class of stochastic mixed-integer resource allocation problems. *Computational Management Science*, **8(4)**, pp. 355–370, 2011.