

## **Abstract**

This talk describes work that is part of a large project involving myself, Prof. Roger Wets and researchers from other institutions. The problem is to optimize day-ahead and intra-day electricity generation plans taking into account the uncertainty provided by high use of wind and solar energy. The large scale stochastic programming problem presents challenges that we will describe. In addition, just as fish do not jump willingly into a frying pan, the world does create data that jump willingly into a stochastic process model. We will also discuss the optimization problems that result from creation of stochastic process models to feed to the stochastic programming model.