Daily Schedule: Monday, October 11, 2004

Time	Events
8:00–9:00	Registration: Memorial Student Union, Ballroom
9:00–9:30	**Opening Session**: Grand Ballroom
9:30–10:30 MB	**Keynote**: Grand Ballroom **Roger J-B Wets** Making Stochastic Programming User-Friendly
10:30–10:45	*break (coffee)*
10:45–12:45 MC	▪ Ballroom South: Network Interdiction Chair: Kevin Wood, Naval Postgradute School ▪ Catalina: Electricity Trading Models Chair: Golbon Zakeri, University of Aukland ▪ Rincon: Approximation Algorithms for Stochastic Combinatorial Optimization Chair: R. Ravi, Carnegie Mellon University
12:45–13:45	*Lunch*
13:45–15:15 MD	▪ Ballroom South: Stochastic Combinatorial Optimization Chair: Pascal Van Hentenryk, Brown University ▪ Catalina: Energy Portfolio Optimization Chair: Stein-Erik Fleten, Norwegian Univ. of Science and Technology ▪ Rincon: Risk Management I Chair: Alexei Gaivoronski, Norwegian University of Science and Technology
15:15–15:30	*break (coffee)*
15:30–16:30 ME	**Keynote**: Grand Ballroom **Terry Rockafellar** Risk Measures and Safeguarding in Stochastic Optimization
16:30–16:45	*break (coffee)*
16:45–18:45 MF	▪ Ballroom South: Risk Measures Chair: Stan Uryasev, University of Florida ▪ Catalina: Hydroelectricity Scheduling and Pool Markets Chair: Jens Guessow, University of St. Gallen ▪ Rincon: Algorithms and Approximations I Chair: Anton Kleywegt, Georgia Institute of Technology

Daily Schedule: Tuesday, October 12, 2004

Time	Events
8:00–9:30 TA	▪ Ballroom South: Stochastic Mixed-Integer Programming I Chair: Hanif Sherali, Viginia Tech ▪ Catalina: Stochastic Games Chair: Gerd Infanger, Stanford University ▪ Rincon: Stochastic Programming Modeling Paradigms I Chair: Vlasta Kankova, Academy of Sciences of the Czech Republic
9:30-9:45	*break (coffee)*
9:45-10:45	**Plenary**: Grand Ballroom **Warren Powell** Missing Data, Noise and Lies: The Evolving Discovery of Misinformation in the Management of Boxcars in Rail Transportation.
10:45-11:00	*break (coffee)*
11:00–12:30 TC	▪ Ballroom South: Risk Management II Chair: Michael Zabarankin, Stevens Institute of Technology ▪ Catalina: Queues, Wagering, and Auctions Chair: Tapas Das, University of South Florida ▪ Rincon: Stochastic Programming Applications I Chair: Arne Løkketangen, Molde University College
12:30-13:30	*Lunch*
13:30-1500 TD	▪ Ballroom South: Stochastic Integer Programming: Column Generation Chair: Lewis Ntaimo, Texas A&M University ▪ Catalina: Stochastic Programming Modeling Paradigms II Chair: Julia L. Higle, University of Arizona ▪ Rincon: Stochastic Optimization Models with Dominance Constraints Chair: Darinka Dentcheva, Stevens Institute of Technology
15:00-15:15	*break (coffee)*
15:15-16:15	**Plenary**: Grand Ballroom **Nikolaos Sahinidis** Stochastic integer programming: algorithms and applications.
16:15-16:30	*break (coffee)*
16:30-18:30 TF	▪ Ballroom South: Stochastic Mixed Integer Programming II Chair: Willem K. Klein Haneveld, University of Groningen ▪ Catalina: Production and Inventory Models Chair: Alan King, IBM ▪ Rincon: Stochastic Programming Applications II Chair: Urmila Diwekar, University of Illinois at Chicago
18:30-18:45	Break
18:45-20:00	**COSP** Meeting Catalina Room

Daily Schedule: Wednesday, October 13, 2004

Time	Events
8:00–9:30 WA	▪ Ballroom South: Enterprise Risk Management Chair: John Mulvey, Princeton University ▪ Catalina: SP Software and Modeling Systems I Chair: Leo Lopes, University of Arizona ▪ Rincon: Algorithms and Approximations II Chair: Cole Smith, University of Arizona
9:30-9:45	*break (coffee)*
9:45-10:45	**Special Session**: Grand Ballroom A Salute to the Pioneers of Stochastic Programming
10:45-11:00	*break (coffee)*
11:00-12:30 WC	▪ Ballroom South: SP Software and Modeling Systems II Chair: Gus Gassmann, Dalhousie University ▪ Catalina: Asset Liability Management Chair: Michael Schuerle, University of St. Gallen ▪ Rincon: Probabilistic Constraints Chair: Andras Prékopa, Rutgers University
12:30-16:00	Activities (The buses for Desert Museum leave between 14:00 and 16:30)
17:00-18:30	Reception Arizona-Sonora Desert Museum
18:30-20:30	Conference Banquet (Arizona-Sonora Desert Museum) (Return Transportation will be provided between 21:00 and 22:00)

Daily Schedule: Thursday, October 14, 2004

Time	Events
8:00–9:30 ThA	▪ Ballroom South: Portfolio Optimization Chair: Gerd Infanger, Stanford University ▪ Catalina: Scenario Generation I Chair: Michael Casey, University of Puget Sound ▪ Rincon: Statistical Methods in SP Chair: Jitka Dupačová, Charles University
9:30-9:45	*break (coffee)*
9:45-10:45	**Plenary**: Grand Ballroom **Werner Roemisch** Scenario modeling for multistage stochastic programs.
10:45-11:00	*break (coffee)*
11:00–12:30 ThC	▪ Ballroom South: Revenue Management Chair: Victor DeMiguel, London Business School ▪ Catalina: Scenario Generation II Chair: Matthias Nowak, SINTEF ▪ Rincon: Sensitivity Analysis Chair: Dave Morton, University of Texas at Austin
12:30-13:30	*Lunch*
13:30-1500 ThD	▪ Ballroom South: Stochastic Programming and Hedging Chair: Leonard Maclean, Dalhousie University ▪ Catalina: Computational Issues in Stochastic Programming Chair: Gus Gassmann, Dalhousie University ▪ Rincon: Network Design Chair: Stein Wallace, Molde University College
15:00-15:15	*break (coffee)*
15:15-16:15	**Plenary**: Grand Ballroom **Teemu Pennanen** An analytical approach to stochastic programming.
16:15-16:30	*break (coffee)*
16:30-18:30 ThF	▪ Ballroom South: Solution Validation Chair: Dave Morton, University of Texas at Austin ▪ Catalina: SP for Nontraditional Financial Markets Chair: Chanaka Edirisinghe, University of Tennessee ▪ Rincon: Scenario Generation III Chair: Paolo Brandimarte, DSPEA - Politecnico di Torino

Daily Schedule: Friday, October 15, 2004

Time	Events
8:00–9:30 FA	▪ Ballroom South: SP for Global Finance and Insurance Chair: Roy Kouwenberg, Asian Institute of Technology ▪ Catalina: Stability and Duality Chair: Darinka Dentcheva, Stevens Institute of Technology ▪ Rincon: Algorithms and Approximations III Chair: Shabbir Ahmed, Georgia Technological University
9:30-9:45	*break (coffee)*
11:00–12:30 FB	▪ Ballroom South: Portfolio Optimization Chair: Victor DeMiguel, London Business School ▪ Catalina: International Finance Chair: Hercules Vladimirou, University of Cyprus ▪ Rincon: Algorithms and Approximations IV Chair: Huseyin Topaloglu, Cornell University