Tenth International Conference on Stochastic Programming

Sessions

The following pages list the presentations scheduled for each session. Only the speaker's name appears. The page on which the abstract appears follows the speaker's name. Co-author information appears with the abstract.

Monday, October 11, 2004

MB 9:30-10:30
Grand Ballroom

Keynote Address: Roger J-B Wets,University of California, Davis.
Making Stochastic Programming User-Friendly

Chair: John Birge, University of Chicago
(Abstract: p. 74)

MC 10:45-12:45

Ballroom South: Network Interdiction
Chair: Kevin Wood, Naval Postgradute School

1. A Decomposition Algorithm Applied to Planning the Interdiction of Stochastic Networks.
   Harald Held, University Duisburg-Essen. (p. 41)
2. Network Interdiction of Nuclear Material Smuggling.
   Feng Pan, Los Alamos National Laboratory. (p. 56)
3. Heuristics for Multi-stage Interdiction of Stochastic Networks.
   David Woodruff, UC Davis. (p. 75)
4. Delaying an Adversary in a Stochastic Network.
   Kevin Wood, Naval Postgraduate School. (p. 75)

Catalina: Electricity Trading Models
Chair: Golbon Zakeri, University of Aukland

1. Valuation of Electricity Swing Options by Multistage Stochastic Programming.
   Gido Haarbrücker, University of St.Gallen. (p. 40)
2. Constructing bidding curves for a price-taking electricity retailer.
   Stein-Erik Fleten, NTNU - Norwegian U of Sci and Tech. (p. 38)
3. Two-Stage Stochastic Models for Contracting Decisions of an Industrial Consumer.
   Andrés Ramos, Universidad Pontificia Comilla. (p. 60)
4. Decision Aids for Scheduling and Hedging (DASH): Computational Implications of Multi-scale Modeling.
   Suvrajeet Sen, SIE Department, University of Arizona. (p. 64)

Rincon: Approximation Algorithms for Stochastic Combinatorial Optimization
Chair: R. Ravi, Carnegie Mellon University

1. Worst-case performance analysis of polynomial time algorithms for a stochastic service provision problem.
   Leen Stougie, Technische Universiteit Eindhoven and CWI, Amsterdam. (p. 67)
2. Stochastic Network Design.
   Amitabh Sinha, University of Michigan. (p. 66)
3. An Approximation Scheme for Stochastic Linear Programming and its Application to Stochastic Integer Programs.
   Chaitanya Swamy, Cornell University. (p. 69)

MD 13:45-15:15

Ballroom South: Stochastic Combinatorial Optimization
Chair: Pascal Van Hentenryk, Brown University

1. Polyhedral Stochastic Integer Programming.
   George L. Nemhauser, Georgia Insitute of Technology. (p. 55)
2. Approximating the Stochastic Knapsack Problem: The Benefit of Adaptivity.
   Michel Goemans, MIT. (p. 39)
3. Online Stochastic Combinatorial Optimization under Time Constraints.
   Pascal Van Hentenryck, Brown University. (p. 72)

Catalina: Energy Portfolio Optimization
Chair: Stein-Erik Fleten, Norwegian Univ. of Science and Technology

1. On structuring energy contract portfolios in competitive markets.
   Antonio Alonso-Ayuso, Universidad Rey Juan Carlos. (p. 28)
2. Mean-risk optimization of electricity portfolios using polyhedral risk measures.
   Andreas Eichhorn, Humboldt-University Berlin. (p. 36)
3. Dynamic Portfolio Optimization in Electric Power Trading.
   Jens Guessow, University of St. Gallen, Institute for Operations Research and Computational Finance. (p. 40)

Rincon: Risk Management I
Chair: Alexei Gaivoronski, Norwegian University of Science and Technology

1. Algorithms for mean-risk stochastic programs.
   Wei Wang, ISyE, Georgia Tech. (p. 74)
2. Intelligent Risk Management Approach: Dynamic Risk Measures.
   George Birbilis, Brunel University, UK. (p. 31)
3. Living in the Edge: How risky is it to operate at the limit of the tolerated risk?.
   José Ramón Rodríguez-Mancilla, Sauder School of Business, University of British Columbia and Banco de México. (p. 62)

ME 15:30-16:30
Grand Ballroom

Keynote Address: Terry Rockafellar,University of Washington.
Risk Measures and Safeguarding in Stochastic Optimization

Chair: John Birge, University of Chicago
(Abstract: p. 61)

MF 16:45-18:45

Ballroom South: Risk Measures
Chair: Stan Uryasev, University of Florida

1. On Some Risk Measures in Stochastic Integer Programming.
   Stephan Tiedemann, Institute of Mathematics, University Duisburg-Essen. (p. 70)
2. General Deviation Measures and Portfolio Analysis.
   Michael Zabarankin, Dept. of Mathematical Sciences, Stevens Institute of Technology. (p. 76)
3. Risk measures as solutions of stochastic programs.
   Georg Pflug, University of Vienna. (p. 58)
4. On Deviation Measures in Stochastic Integer Programming.
   Rüdiger Schultz, Institute of Mathematics, University Duisburg-Essen. (p. 64)

Catalina: Hydroelectricity Scheduling and Pool Markets
Chair: Jens Guessow, University of St. Gallen

1. Derivation of water value distributions from multistage stochastic optimization of hydro power systems.
   Georg Ostermaier, Institute for Operations Research and Computational Finance, University of St.Gallen, Switzerland. (p. 56)
2. HERO (Hydro-electric reservoir optimization).
   Geoffrey Pritchard, University of Auckland, New Zealand. (p. 59)
3. Estimation of market distribution functions in electricity pool markets.
   Golbon Zakeri, University of Auckland. (p. 76)
4. On unit commitment in electricity pool markets.
   Andy Philpott, University of Auckland. (p. 58)

Rincon: Algorithms and Approximations I
Chair: Anton Kleywegt, Georgia Institute of Technology

1. Discretization of stochastic optimization problems with partial observations.
   Kengy Barty, CERMICS. (p. 29)
2. The sample average approximation method for multinomial probit model estimation.
   Yu-Hsin Liu, National Chi-Nan University, Taiwan. (p. 51)
3. Two-Stage Integer Programs with Stochastic Right-Hand Sides: A Superadditive Dual Approach.
   Nan Kong, University of Pittsburgh. (p. 48)
4. Derivative Free Algorithms for Stochastic Optimization.
   Anton Kleywegt, Georgia Institute of Technology. (p. 47)

Tuesday, October 12, 2004

TA 8:00-9:30

Ballroom South: Stochastic Mixed-Integer Programming I
Chair: Hanif Sherali, Viginia Tech

1. On Solving Discrete Two-Stage Stochastic Programs having Mixed-Integer First- and Second-Stage Variables.
   Xiaomei Zhu, Virginia Tech. (p. 76)
2. On Solving Stochastic Programs with Integer Recourse.
   Shabbir Ahmed, Georgia Institute of Technology. (p. 28)
3. An Algorithm for the Minimum Risk Problem with Binary First-Stage Variables.
   Cole Smith, University of Arizona. (p. 67)

Catalina: Stochastic Games
Chair: Gerd Infanger, Stanford University

1. A Stochastic Optimization- Noncooperative Game Problem: Electricity.
   Alejandro Jofre, CMM & DIM, Universidad de Chile. (p. 43)
2. A Collaborative Optimization Algorithm for Stochastic Stackelberg-Nash games.
   Kaustuv, Stanford University. (p. 46)
3. An Interior Sampling Algorithm for the Solution of Stochastic Nash Games.
   Uday V. Shanbhag, Department of Management Science and Engineering, Stanford University. (p. 65)

Rincon: Stochastic Programming Modeling Paradigms I
Chair: Vlasta Kankova, Academy of Sciences of the Czech Republic

1. Stochastic Semidefinite Programming: A Definition.
   Yuntao Zhu, Department of Mathematics, Washington State University. (p. 77)
2. A theorem on dual effect free stochastic scalar state space systems.
   Cyrille Strugarek, EDF R&D and Ecole Nationale des Ponts et Chaussées. (p. 68)
3. A Remark on Approximation and Decomposition in Multistage Stochastic Programs.
   Vlasta Kankova, Institute of Information Theory and Automation, Academy of Sciences of the Czech Republic. (p. 44)

TB 9:45-10:45
Grand Ballroom

Plenary Address: Warren Powell,Princeton University

Missing Data, Noise and Lies: The Evolving Discovery of Misinformation in the Management of Boxcars in Rail Transportation.

Chair: Julia L. Higle, University of Arizona
(Abstract: p. 59)

TC 11:00-12:30

Ballroom South: Risk Management II
Chair: Michael Zabarankin, Stevens Institute of Technology

1. Asset Liability Management modeling using multistage mixed-integer Stochastic Programming.
   Willem K Klein Haneveld, University of Groningen. (p. 47)
2. Stochastic Programming Models for Risk Budgeting.
   Alexei Gaivoronski, Norwegian University of Science and Technology. (p. 38)
3. On Risk Measures in Stochastic Programming.
   Pavlo Krokhmal, University of Florida. (p. 49)

Catalina: Queues, Wagering, and Auctions
Chair: Tapas Das, University of South Florida

1. A Quality-of-Service performance measure in queues with Poisson arrivals.
   Abhijit Gosavi, SUNY, Buffalo. (p. 39)
2. Computational Probability for High-Stakes Wagering.
   M.A. Wortman, Texas A&M University. (p. 75)
3. Performance Evaluation of Various Auction Strategies in Stochastic Energy Market Operation Games.
   Tapas Das, University of South Florida. (p. 33)

Rincon: Stochastic Programming Applications I
Chair: Arne Løkketangen, Molde University College

1. Supply Chain Management in the Natural Gas Business – A SP based application for tactical and operational trading in liberalized markets.
   Frode Rømo, SINTEF Industrial Management. (p. 62)
2. Stochastic Optimization: Rowing to Barbados.
   Geoff Leyland, University of Auckland. (p. 50)
3. Solving a Dynamic and Stochastic Vehicle Routing Problem with a Sample Scenario Hedging Heuristic.
   Arne Løkketangen, Molde University College. (p. 53)

TD 13:30-15:00

Ballroom South: Stochastic Integer Programming: Column Generation
Chair: Lewis Ntaimo, Texas A&M University

1. Solving a Stochastic Facility-Location Problem by Branch and Price.
   Eduardo Silva, Naval Postgraduate School. (p. 66)
2. Column Generation for Solving a Stochastic Capacity-Expansion Model for Electric Power Distribution.
   Kavinesh Singh, University of Auckland. (p. 66)
3. Column Generation within Stochastic Programming.
   Mehmet Demirci, University of Pittsburgh. (p. 34)

Catalina: Stochastic Programming Modeling Paradigms II
Chair: Julia L. Higle, University of Arizona

1. A Class of Stochastic Programs with Decision Dependent Uncertainty.
   Vikas Goel, Carnegie Mellon University. (p. 38)
2. Stochastic optimization using several layers of models with different levels of abstraction.
   Cem Vardar, Arizona State University. (p. 72)
3. Integrated Enterprise Modeling.
   Anne Johnson, Dept. of Systems and Industrial Engineering, University of Arizona. (p. 43)

Rincon: Stochastic Optimization Models with Dominance Constraints
Chair: Darinka Dentcheva, Stevens Institute of Technology

1. Risk-averse stochastic optimization: stochastic dominance constraints.
   Andrzej Ruszczynski, Rutgers University. (p. 62)
2. Risk-averse stochastic optimization: semi-infinite chance constraints.
   Darinka Dentcheva, Stevens Institute of Technology. (p. 35)
3. Statistical Tests for Stochastic Dominance.
   Ludmyla Rekeda, Stevens Institute of Technology. (p. 61)

TE 15:15-16:15
Grand Ballroom

Plenary Address: Nikolaos Sahinidis, University of Illinois at Urbana-Champaign

Stochastic integer programming: algorithms and applications.

Chair: Shabbir Ahmed, Georgia Institute of Technology
(Abstract: p. 63)

TF 16:30-18:30

Ballroom South: Stochastic Mixed Integer Programming II
Chair: Willem K. Klein Haneveld, University of Groningen

1. Convex approximations for mixed-integer recourse models.
   Maarten H. van der Vlerk, University of Groningen. (p. 72)
2. On the BFC approach for multistage stochastic mixed 0–1 program solving.
   Laureano Escudero, Universidad Miguel Hernández. (p. 37)
3. Disjunctive Decomposition for Stochastic Mixed-Integer Programming with Continuous First-Stage.
   Lewis Ntaimo, Dept. of Industrial Engineering, Texas A&M University. (p. 56)
4. Strong Formulations of Robust Mixed 0-1 Programming.
   Alper Atamturk, University of California at Berkeley. (p. 29)

Catalina: Production and Inventory Models
Chair: Alan King, IBM

1. Multi-item capacitated lot-sizing with demand uncertainty.
   Paolo Brandimarte, DISPEA - Politecnico di Torino. (p. 32)
2. A dual resource production planning problem under uncertainty.
   Suleyman Karabuk, University of Oklahoma. (p. 45)
3. Workforce Planning Under Uncertainty.
   Pornsarun Wirojanagud, Arizona State University. (p. 74)
4. Managing Supply Contracts for Custom Manufactured Items with Long Production Lead Times.
   Alan King, IBM Research, Yorktown Heights NJ. (p. 47)

Rincon: Stochastic Programming Applications II
Chair: Urmila Diwekar, University of Illinois at Chicago

1. A Chance-Constrained Missile-Procurement Model for Naval Surface Warfare.
   Ittai Avital, Naval Postgraduate School. (p. 29)
2. Strategic budgeting for wildfire management in the U.S..
   Gyana Parija, IBM Research. (p. 57)
3. Facility location under economics of scale in the case of uncertain demand.
   Peter Schütz, Norwegian University of Science and Technology. (p. 64)
4. Application of stochastic programming for optimal sensor placement in water distribution networks.
   Yogendra Shastri, University of Illinois, Chicago. (p. 65)

Wednesday, October 13, 2004

WA 8:00-9:30

Ballroom South: Enterprise Risk Management
Chair: John Mulvey, Princeton University

1. Dynamic Stochastic Programming in Financial Planning Applications.
   Michael A H Dempster, University of Cambridge and Cambridge Systems Associates Limited. (p. 34)
2. Integrating Financial and Operational Risks via Multi-Stage Stochastic Programming.
   John Birge, University of Chicago. (p. 31)
3. Managing Global Financial Companies via Decentralized Stochastic Programs.
   John Mulvey, Princeton University. (p. 54)

Catalina: SP Software and Modeling Systems I
Chair: Leo Lopes, University of Arizona

1. Recent developments concerning SLP–IOR.
   Janos Mayer, IOR University of Zurich. (p. 53)
2. Introducing SPInE Stochastic Extensions for the MPL Modeling System.
   Bjarni Kristjansson, Maximal Software, Inc.. (p. 49)
3. Building stochastic applications in Xpress-SP.
   Horia Tipi, Dash Optimization Inc.. (p. 70)

Rincon: Algorithms and Approximations II
Chair: Cole Smith, University of Arizona

1. Integral Stochastic Programs.
   Andrew Schaefer, University of Pittsburgh. (p. 63)
2. Global Optima Results for the Kauffman NK Model.
   Hemanshu Kaul, Dept. of Mathematics, University of Illinois at Urbana-Champaign. (p. 45)
3. Algorithms for the solution of large-scale quadratic programming (QP) models.
   Frank Ellison, CARISMA, Brunel University, UK. (p. 37)

WB 9:45-10:45 Grand Ballroom

Special Session: A Salute to the Pioneers of Stochastic Programming

Stochastic Programming, as we know it today, could not have flourished to its present state without the insight and dedication of several scholars who provided the field with its early foundations.

Please join us in recognizing the longstanding contributions of:

George B. Dantzig	Kurt Marti
Michael A.H. Dempster	Andras Prékopa
Jitka Dupačová	Stephen M.Robinson
Yuri Ermoliev	R. Tyrell Rockafellar
Peter Kall	Roger J-B Wets
Willem K. Klein Haneveld	William T. Ziemba

Chair: Bob Bixby, Chair of the Mathematical Programming Society

WC 11:00-12:30

Ballroom South: SP Software and Modeling Systems II
Chair: Gus Gassmann, Dalhousie University

1. SLPlib software library for reading SMPS format.
   Andy Felt, U. of Wisconsin-Stevens Point. (p. 37)
2. Multistage Stochastic Linear Programming on a Computational Grid.
   Jeff Linderoth, Lehigh University. (p. 50)
3. Stochastic Programming and Scenario Generation within a Simulation Framework : An Information Systems Perspective.
   Gautam Mitra, CARISMA, Brunel University, UK. (p. 53)

Catalina: Asset Liability Management
Chair: Michael Schuerle, University of St. Gallen

1. Applying Stochastic Programs to Mergers and Acquisitions.
   Batur Bicer, Princeton University. (p. 31)
2. Exchange Rates and the Conversion of Currency-Specific Risk Premia.
   Astrid Eisenberg, Mercer Oliver Wyman. (p. 37)
3. Optimal investment management for unit-linked life-insurance.
   Ronald Hochreiter, University of Vienna. (p. 42)

Rincon: Probabilistic Constraints
Chair: Andras Prékopa, Rutgers University

1. Stochastic Programming with Probabilistic Constraints.
   Laetitia Andrieu, CERMICS-ENPC Paris. (p. 28)
2. On Numerical Calculation of Probabilities According to Dirichlet Distribution.
   Tamás Szántai, Budapest University of Technology. (p. 69)
3. A Variant of the Hungarian Inventory Control Model.
   Nilay Noyan, RUTCOR- Rutgers Center for Operations Research. (p. 55)

Thursday, October 14, 2004

ThA 8:00-9:30

Ballroom South: Portfolio Optimization
Chair: Gerd Infanger, Stanford University

1. The impact of serial correlation of returns on dynamic asset allocation - a multistage stochastic programming approach.
   Alex Collomb, Department of Management Science and Engineering, Stanford University. (p. 33)
2. Hedging fixed income portfolios using multi-stage stochastic programming and simulation.
   Anthony Diaco, Scientific Computing and Computational Mathematics, Stanford University. (p. 35)
3. Dynamic Asset Allocation using Stochastic Programming and Stochastic Dynamic Programming - Models and Strategies.
   Gerd Infanger, Department of Management Science and Engineering, Stanford University. (p. 43)

Catalina: Scenario Generation I
Chair: Michael Casey, University of Puget Sound

1. Computational Experiments With a Dynamic Scenario Genaration Algorithm.
   Leo Lopes, University of Arizona. (p. 52)
2. Scenario selection by dual preference.
   Matthias Nowak, SINTEF. (p. 55)
3. Aggregation and recursion in MSLP's with infinite support.
   Simon Siegrist, Institute for Operations Research, University of Z urich. (p. 65)

Rincon: Statistical Methods in SP
Chair: Jitka Dupačová, Charles University

1. Adaptive Control Variates.
   Sujin Kim, Cornell University. (p. 46)
2. Testing successive regression approximations on large two stage problems.
   Istvan Deak, Budapest University of Technol. (p. 34)
3. Solving Stochastic Mathematical Programs with Complementarity Constraints using Simulation.
   Gul Gurkan, Tilburg University, Netherlands. (p. 40)

ThB 9:45-10:45
Grand Ballroom

Plenary Address: Werner Roemisch,Humboldt-University Berlin

Scenario modelling for multistage stochastic programs.

Chair: Darinka Dentcheva, Stevens Insitute of Techology
(Abstract: p. 62)

ThC 11:00-12:30

Ballroom South: Revenue Management
Chair: Victor DeMiguel, London Business School

1. Multi-Stage Stochastic Programming Models in Revenue Management.
   Tito Homem-de-Mello, Northwestern University. (p. 42)
2. An Application of Scenario Tree Based Stochastic to Airline Revenue Management.
   Andris Möller, Humboldt-University Berlin. (p. 55)
3. Revenue Management with Correlated Demand Forecasting and Multistage Stochastic Programming.
   Victor DeMiguel, London Business School. (p. 34)

Catalina: Scenario Generation II
Chair: Matthias Nowak, SINTEF

1. Scenario reduction methods applied to scenario tree construction.
   Holger Heitsch, Humboldt-University Berlin, Institute of Mathematics. (p. 41)
2. Comparison of Scenario Modifications in Melt Control.
   Pavel Popela, Department of Mathematics, Brno. (p. 59)
3. Vector Autoregressive Models in Multistage Stochastic Programming.
   Patrick Wirth, University of St. Gallen, Switzerland. (p. 75)

Rincon: Sensitivity Analysis
Chair: Dave Morton, University of Texas at Austin

1. Sensitivity Analysis and Asymptotic Properties of Two-Stage Scenario Based Stochastic Programs.
   Jan Polivka, Charles University Prague. (p. 58)
2. Reflections on scenario tree reduction, construction and contamination: computational results..
   Marida Bertocchi, University of Bergamo. (p. 30)
3. Sensitivity analysis and stress testing for VaR and CVaR.
   Jitka Dupačová, Dept. of Statistics, Charles U. (p. 36)

ThD 13:30-15:00

Ballroom South: Stochastic Programming and Hedging
Chair: Leonard Maclean, Dalhousie University

1. A stochastic programming model for asset liability management of a Finnish pension company.
   Petri Hilli, Helsinki School of Economics. (p. 42)
2. Calibrating option implied trees.
   Vittorio Moriggia, University of Bergamo. (p. 54)
3. Bounds on the values of financial derivatives under partial knowledge on the probability distribution.
   Andras Prékopa, RUTCOR, Rutgers University. (p. 60)

Catalina: Computational Issues in Stochastic Programming
Chair: Gus Gassmann, Dalhousie University

1. Scalability and implementation issues in stochastic programming algorithms.
   Chandra Poojari, CARISMA; Bunel University, UK. (p. 59)
2. Computational Experimentation with Stochastic Programming Algorithms.
   Julia L. Higle, University of Arizona. (p. 42)
3. Modeling history-dependent parameters in the SMPS format for stochastic programming.
   H.I. Gassmann, Dalhousie University. (p. 38)

Rincon: Network Design
Chair: Stein Wallace, Molde University College

1. Stochastic service network design.
   Arnt-Gunnar Lium, Molde University College. (p. 52)
2. P-Efficient Points in Design of Stochastic Networks.
   Tongyin Liu, RUTCOR, Rutgers Center for Operations Research. (p. 51)
3. Stochastic Frequency Assignment Problem.
   Abdel Lisser, Université de Paris Sud. (p. 50)

ThE 15:15-16:15
Grand Ballroom

Plenary Address: Teemu Pennanen, Helsinki School of Economics

An analytical approach to stochastic programming.

Chair: Bill Ziemba, University of British Columbia
(Abstract: p. 57)

ThF 16:30-18:30

Ballroom South: Solution Validation
Chair: Dave Morton, University of Texas at Austin

1. Assessing Solution Quality in Stochastic Programs.
   Guzin Bayraksan, The University of Texas at Austin. (p. 30)
2. Solution Validation in Multi-Stage Stochastic Linear Programs.
   Lei Zhao, University of Arizona. (p. 76)
3. Assessing Policy Quality in Multi-stage Stochastic Programming.
   David Morton, University of Texas at Austin. (p. 54)

Catalina: SP for Nontraditional Financial Markets
Chair: Chanaka Edirisinghe, University of Tennessee

1. The CMZ model for speculative markets.
   Giorgio Consigli, University of Bergamo. (p. 33)
2. Arbitrage pricing of financial contracts in incomplete markets.
   Iivo Vehviläinen, Fortum Power and Heat Oy, Finl. (p. 73)
3. Risk Control in a Speculative Financial Market.
   Leonard MacLean, School of Business Administration, Dalhousie University. (p. 53)
4. Arbitrage-free Pricing of Contingent Claims under transactions costs via Generalized Moment Problems.
   Chanaka Edirisinghe, College of Business, University of Tennessee. (p. 36)

Rincon: Scenario Generation III
Chair: Paolo Brandimarte, DSPEA - Politecnico di Torino

1. Evaluation of scenario-generation methods for stochastic programming.
   Stein Wallace, Molde University College, Norway. (p. 74)
2. Scenario Approximation for Portfolio Optimization using CVaR.
   Maksym Bychkov, College of Business, University of Tennessee. (p. 32)
3. Combining scenario generation and forecasting.
   Asgeir Tomasgard, NTNU. (p. 70)
4. Integration quadratures in discretization of stochastic programs.
   Matti Koivu, Helsinki School of Economics. (p. 48)

Friday, October 15, 2004

FA 8:00-9:30

Ballroom South: SP for Global Finance and Insurance
Chair: Roy Kouwenberg, Asian Institute of Technology

1. Multistage portfolio models: Time decomposition in Progressive Hedging Algorithm.
   Elio Canestrelli, University of Venice. (p. 32)
2. Dynamic Asset Liability Management for Swiss Pension Funds.
   Gabriel Dondi, ETH Zürich, Swiss Federal Institute of Technology. (p. 35)
3. Multistage Stochastic Programming Models in Asset & Liability Management.
   Michael Schuerle, University of St. Gallen. (p. 64)

Catalina: Stability and Duality
Chair: Darinka Dentcheva, Stevens Institute of Technology

1. (Sub-)Differentiability and Lipschitz Properties of Singular Normal Distributions.
   Rene Henrion, Weierstrass Institute Berlin. (p. 41)
2. Dynamic Stochastic Programming: Modeling, Information and Optimality.
   Michael Casey, University of Puget Sound. (p. 32)
3. Dual Methods for Probabilistic Optimization Problems.
   Bogumila Lai, St. Joseph's College. (p. 49)

Rincon: Algorithms and Approximations III
Chair: Shabbir Ahmed, Georgia Technological University

1. Strong Formulations for Multi-Item Capacitated Stochastic Lot-Sizing Problems.
   Yongpei Guan, Georgia Institute of Technology. (p. 39)
2. A modified L-shaped method.
   Elisabetta Allevi, University of Brescia, Italy. (p. 28)
3. A Multi-Stage Approach for Stochastic Capacity Planning Problems.
   Kai Huang, Georgia Institute of Technology. (p. 43)

FB 9:45-11:45

Ballroom South: Portfolio Optimization
Chair: Victor DeMiguel, London Business School

1. Drawdown Measure in Portfolio Optimization.
   Stan Uryasev, University of Florida. (p. 72)
2. Portfolio Investment with the Exact Tax Basis via Nonlinear Programming.
   Raman Uppal, London Business School. (p. 72)
3. Designing Minimum Guaranteed Return Funds.
   Muriel Rietbergen, Centre for Financial Research, Judge Institute of Management, University of Cambridge. (p. 61)
4. On the global minimization of the Value-at-Risk.
   Jong-Shi Pang, Department of Mathematical Sciences, Rensselaer Polytechnic Institute. (p. 57)

Catalina: International Finance
Chair: Hercules Vladimirou, University of Cyprus

1. Currency hedging for a multi-national firm.
   Markku Kallio, Helsinki School of Economics. (p. 44)
2. A Stochastic Programming Framework for Managing International Portfolios of Financial Assets.
   Hercules Vladimirou, University of Cyprus. (p. 73)
3. Treasury Management Model with Foreign Exchange.
   Cormac Lucas, Brunel University. (p. 52)

Rincon: Algorithms and Approximations IV
Chair: Huseyin Topaloglu, Cornell University

1. A Primal-Dual Decomposition Algorithm for Multistage Stochastic Convex Programming.
   Roy Kouwenberg, Asian Institute of Technology. (p. 49)
2. Separable approximation strategies for discrete resource allocation under uncertainty.
   Huseyin Topaloglu, Cornell University. (p. 71)
3. Stochastic programming with linear decision rules.
   Julien Thénié, Logilab - University of Geneva. (p. 70)
4. Generalized Bounds for Convex Multistage Stochastic Programs.
   Daniel Kuhn, University of St. Gallen, Institute for Operations Research and Computational Finance. (p. 49)