

	Title of Abstract/ Session /Stream	Slot	Time	Chair
WEDNESDAY				
<i>CAI - 1 invited</i>	<i>Computational Aspects of Linear Optimization</i>	WA1	09:00 - 10:30	Sahinidis, Nick
CSIZMADIA Zsolt	Simplex methods and the convex quadratic programming problem			
ELEYAT Mujahed	IPM based sparse LP solver on a heterogeneous processor			
GLEIXNER Ambros	Solving LPs for MIPs			
<i>ENi - 1 invited</i>	<i>OPTIMAL DECISIONS IN ENERGY</i>	WA2	09:00 - 10:30	Frauendorfer, Karl
VESPUCCI Maria Teresa	A MILP model for analysing investment decisions in a zonal electricity market with a dominant producer			
KOVACEVIC Raimund	A semiparametric model for EEX electricity spot prices			
KRISTOFFERSEN Trine	Valuing wind power investments under different support schemes			
<i>SCi - 1 invited</i>	<i>Stochastic Programming Models in Supply Chain Management</i>	WA3	09:00 - 10:30	Brandimarte, Paolo
KOBERSTEIN Achim	Integrated planning of global production networks and financial hedging under uncertain demand and exchange rates			
TOMASGARD Asgeir	Tactical portfolio planning in the natural gas value chain			
HOLLMANN Dominik	Supply Chain Network Design under Uncertainty and Risk			
<i>Fli- 1 invited</i>	<i>DECISION MAKING IN FINANCE</i>	WA4	09:00 - 10:30	Norkin, Vladimir
Uryasev Stan	Financial Optimization: case studies with portfolio safeguard			
Uryasev Stan	Calibrating risk preferences with mixed CvaR deviations			
FIDAN Neslihan	Second order stochastic dominance portfolio optimization: practical experience			
<i>GTi - 1 invited</i>	<i>GAMES: THEORY AND APPLICATIONS</i>	WA5	09:00 - 10:30	Zaccour, Georges
HAURIE Alain	Using Piecewise Deterministic Control to Deal with Uncertainty in Climate/Economy IAM			
BRETON Michèle	A Great Fish War model with Asymmetric Players			
DAWID Herbert	Dynamic strategic interaction between incumbents with innovation options			
<i>Plenary</i>				
NAGURNEY Anna	Supply Chain Networks: Challenges and Opportunities from Analysis to Design (<i>PLENARY</i>)	WB	11:00 - 12:00	Campi, Marco
<i>Plenary</i>				
CAMPI, Marco	Uncertain Optimization and Risk-Return Tradeoff through the Scenario Approach (<i>PLENARY</i>)	WC	14:00 - 15:00	Christofides, Nikos
<i>COi - 1 invited</i>	<i>COMBINATORIAL OPTIMIZATION</i>	WD1	15:30 - 17:00	Toth, Paolo
CHOI Gyunghyun	Primal recovery strategies based on cross decomposition for capacitated facility location problems			
KAVEH Ali	Facility Centres of a Network Charged System Search Algorithm			
CALVETE Herminia I.	The K reliable quickest paths problem			
BUTENKO Sergiy	Exact Approaches to Solving the Minimum Multiple Ratio Spanning Tree Problem			
<i>ENi - 2 invited</i>	<i>OPTIMAL DECISIONS IN ENERGY</i>	WD2	15:30 - 17:00	Dallagi, Anes
WOZABAL David	Optimizing the Day-Ahead Bidding Strategy of Electricity Storage using Approximate Dynamic Programming			
EICHHORN Andreas	Dynamic risk management in electricity portfolio optimization via polyhedral risk functionals			
FRAUENDORFER Karl	Valuation and Risk Premia in Electricity Markets			
<i>SCi - 2 invited</i>	<i>SUPPLY CHAINS, TRANSPORTATION and NETWORKS</i>	WD3	15:30 - 17:00	Tomasgard, Asgeir
NAGURNEY Anna	Supply Chain Network Design for Critical Needs with Outsourcing			
SEYFFERTITZ Thomas	Vulnerability and Disruption Analysis in Supply Chain Networks: A Layered Networks Perspective			
WAKOLBINGER Tina	An Analysis of Impacts Associated with Earmarked Private Donations for Disaster Relief			
LJUBIC Ivana	Solving Two-Stage Stochastic Steiner Tree Problems by Two-Stage Branch-and-Cut			
<i>GOi - 1 invited</i>	<i>GLOBAL OPTIMIZATION</i>	WD4	15:30 - 17:00	Schichl, Hermann
KLENIATI Polyxeni-M.	Global Optimization of Higher Order Moments for Robust Portfolios			
PITSOULIS, Leonidas	A new greedy approach for the Quadratic Assignment Problem			
ZILINSKAS Antanas	Adaptive simplicial models for global optimization			
PARDALOS Panos	Robust Support Vector Machines with Polyhedral Uncertainty of the Input Data			
<i>GTi - 2 invited</i>	<i>GAMES: THEORY AND APPLICATIONS</i>	WD5	15:30 - 17:00	Breton, Michèle
DASH Saroj	Numerical methods for obtaining suboptimal strategies in differential games			
BENCHEKROUN Hassan	Clean technologies in a transboundary pollution game			
MARTÍN-HERRÁN Guiomar	Sustainability of Cooperation over time with Non-Linear Incentive Equilibrium Strategies			
THURSDAY				
<i>CAi - 2 invited</i>	<i>Computational Aspects of the Simplex Algorithm</i>	TA1	09:00 - 10:30	Neumaier, Arnold
MAROS Istvan	How good is the dual simplex method?			
HALL Julian	Parallel solution of block angular linear programming problems			
SAHINIDIS Nick	The simplex method—Techniques revisited and explored			
<i>ENi - 3 invited</i>	<i>OPTIMAL DECISIONS IN ENERGY</i>	TA2	09:00 - 10:30	Sagastizabal, Claudia
ZUBELLI Jorge	Pricing of LNG contracts with cancellation options			
DALLAGI Anes	Stochastic optimization for power production management: A price/price decomposition method			
ERBS Guillaume	Short-term natural gas portfolio management with robust optimization			
<i>SOi - 1 invited</i>	<i>STOCHASTIC OPTIMIZATION</i>	TA3	09:00 - 10:30	Rustem, Berc
VAYANOS Phebe	Polynomial decision rules for multi-stage robust optimization: a randomization approach with guarantees			
WIESEMANN Wolfram	Interdicting a project to develop nuclear weapons			
FONSECA Raquel	Linearly Adjustable International Portfolio Optimization			
<i>COi - 2 invited</i>	<i>COMBINATORIAL OPTIMIZATION</i>	TA4	09:00 - 10:30	Calvete, Herminia I.
TOTH Paolo	An ILP-based Heuristic for the Capacitated m-Ring-Star Problem			
BALDACCI Roberto	Recent results for the Vehicle Routing Problem and its variants			
PAIXAO Jose	A Heuristic Approach for the Capital Budgeting Model (CBM)			
<i>GTi - 3 invited</i>	<i>GAMES: THEORY AND APPLICATIONS</i>	TA5	09:00 - 10:30	Haurie, Alain
DRISKILL Robert	Monopoly and oligopoly supply of a network good			
ZACCOUR Georges	Investments in Oligopolistic Electricity Markets: The Impact of Some Parameters and a Comparison of Predictions and Realizations			
PAPAVASSILOPOULOS George	Games Among Long And Short Term Players: The Stackelberg Case			
<i>CAC - 1</i>	<i>COMPUTATIONAL ASPECTS of OPTIMIZATION</i>	TB1	11:00 - 12:30	Eleyat, Mujahed
ELHEDHLI Samir	Interior-point solution methods for structured integer programs			
HONG Li	Parallel Computing for Dynamic Asset Allocation based on the Stochastic Programming			
CHU Ta-Chung	A fuzzy number dominance based ranking approach for ordering alternatives under fuzzy multiple criteria decision making			
<i>ENi - 4 invited</i>	<i>OPTIMAL DECISIONS IN ENERGY</i>	TB2	11:00 - 12:30	Kovacevic, Raimund
XU Huifu	Stochastic Equilibrium Models for Studying Competition in Electricity Markets			
SIDDIQUI Afzal	Real Options Analysis of Multiple-Exercise Interruptible Load Contracts			
WIRL, Franz	Optimal Pricing of Nondurables when Demand is Dynamic and Stochastic			
<i>SOc - 1</i>	<i>STOCHASTIC OPTIMIZATION</i>	TB3	11:00 - 12:30	Pflug, Georg
PICHLER, Alois	Optimal Quantizers for Scenario Generation			
SUN Hailin	Monte Carlo Method for Stochastic Programs with Second Order Stochastic Dominance			
CANAKOGLU Ethem	Robust Team Coordination and Decision Making under Uncertainty			
<i>Flc - 1</i>	<i>DECISION MAKING IN FINANCE</i>	TB4	11:00 - 12:30	Schürle, Michael
KARLOW Deni	A Method for Robust Index Tracking			
SOSNOVSKIY Sergey	Downside risk and state-dependent log-optimal portfolios			
<i>STc - 1</i>	<i>STATISTICS and ECONOMETRICS</i>	TB5	11:00 - 12:30	Neck, Reinhard
SAVIN Ivan	A comparative study of the Lasso-type and heuristic model selection methods			
JUN Chi-Hyuck	Classification of Signals and Noises Using a Gaussian-Gamma Mixture Model and Multiple Testing			

SEMENOV Vasyi	Calculation of Local Maxima for the Likelihood Function of Speech Autoregressive Parameters			
Plenary				
PISTIKOPOULOS Stratos	Multi-parametric programming & explicit Model Predictive Control (<i>PLENARY</i>)	TC	14:00 - 15:00	Rustem, Berc
NCi – 1 invited	Recent Developments in Non-Convex-Programming	TD1	15:30 - 17:00	Hoai Minh, Le
BOULLAGUI, Sarra	Design of bent boolean functions using an hybridization of DCA and Simulated Annealing algorithm			
OUANES Mohand	A new approach for convex semi-infinite problems			
NIU Yi-Shuai	DC Programming Approaches for Mixed Integer Convex Quadratic Program			
SEi – 1 invited	FRONTIERS IN PROCESS SYSTEM ENGINEERING	TD2	15:30 - 17:00	Pistikopoulos, Stratos
THEODOROPOULOS Constantinos	Model reduction approaches for optimisation and linear MPC of large and multi-scale non-linear systems			
GEORGIADIS Michael	Integration of Financial Statement Analysis in the Optimal Design of Supply Chain Networks under demand uncertainty			
PISTIKOPOULOS Stratos	A Mixed-integer Quadratic Approximation Algorithm for the Solution of Multi-parametric Mixed-integer Nonlinear Programming Problems	TD3	15:30 - 17:00	Tomasgard, Asgeir
SCc – 1	SUPPLY CHAINS, TRANSPORTATION and NETWORKS			
REIMANN Marc	Speculative production and anticipative reservation of reactive capacity by a multi-product newsvendor			
GZARA Fatma	Exact Cutting Plane Method for Bilevel Hazardous Material Transportation Network Design			
SÁ ESTEVES Jorge	On the Multicriterion Load Balancing Between Erlang-C Queueing Systems	TD4	15:30 - 17:00	Zilinskas, Antanas
GOC – 1	GLOBAL OPTIMIZATION			
AKROTIRIANAKIS Ioannis	A filter-based stochastic global optimization algorithm for constrained NLP problems			
FISHMAN Vladimir	Building neural network models using transactional input data			
MOHD RAZALI Noraini	Genetic Algorithm Performance with Different Selection Strategy in Solving Traveling Salesman Problem	TD5	15:30 - 17:00	Ogryczak Wlodzimierz
FLc – 2	DECISION MAKING IN FINANCE			
MESKARIAN Rudabeh	Stochastic Approximation Method for Portfolio Optimization Problems with Second Order Dominance Constraints			
SMID Martin	Econometrics of the Continuous Double Auction			
NORKIN, Vladimir	On safety first portfolio selection			
FRIDAY				
NCi – 2 invited	New Opportunities of DC and DCA for Industry and Finance	FA1	08:00 - 09:30	Le Thi Hoai An
HOAI MINH Le	DCA for solving the scheduling of lifting vehicle in an automated port container terminal.			
TRAN Duc Quynh	DCA for solving the problem of fair transfer price and inventory holding policies in two enterprise supply chains			
NDIAYE Babacar Mbaye	DC Programming Approach for Berth Scheduling	FA2	08:00 - 09:30	Georgiadis, Michael
SEi – 2 invited	FRONTIERS IN PROCESS SYSTEM ENGINEERING			
LAM Hon Loong	Regional Renewable Energy and Resource Business Planning/ Management Tool			
AKGUL Ozlem	Optimisation-based Approaches for Bioethanol Supply Chains			
KALAUZ Karoly	Reliability Analysis of Business Processes via the P-graph Framework	FA3	08:00 - 09:30	Reimann, Marc
SCc – 2	SUPPLY CHAINS, TRANSPORTATION and NETWORKS			
CHOI Gyunghyun	Lagrangian Dual Heuristic Algorithms with application to Simultaneous Delivery and Pickup with Time Windows			
SZE San Nah	Heuristics for Multiple Trips Vehicle Routing and Scheduling Problem			
BRANDIMARTE Paolo	Planning Vehicle Routes with uncertain deliveries	FA4	08:00 - 09:30	Pardalos, Panos
GOC – 2	GLOBAL OPTIMIZATION			
SCHICHL Hermann,	Exclusion regions for optimization problems			
MARKOT Mihaly Csaba	Bound constrained global optimization in the COCONUT Environment			
DOMES Ferenc	Verified computing with GloptLab	FA5	08:00 - 09:30	Wozabal, David
STc – 2	STATISTICS and ECONOMETRICS			
SHARIFI Zoha	Inverse Independent Component Analysis of Management Problems Containing Many Factors			
TRNOVSKA Maria	Computing maximin efficient designs by semidefinite programming methods			
SINUANY-STERN Zilla	Sources of Police Efficiency via Data Envelopment Analysis and Multiple Regression	FB1	10:00 - 11:30	Maros, Istvan
CAi – 3 invited	Derivative-free Optimization			
SAHINIDIS Nick	Branch-and-Model: A global derivative-free optimization algorithm			
RINALDI Francesco	Derivative-free methods for mixed-integer optimization			
NEUMAIER Arnold	Derivative-free unconstrained optimization based on QR factorizations	FB2	10:00 - 11:30	Vespucci, Maria
ENC – 1	OPTIMAL DECISIONS IN ENERGY			
KATATA Kabir	Analysis of oil supply disruption risks using fuzzy logic			
GULPINAR, Nalan	Modelling Supply Disruption Risk in Petroleum Markets	FB3	10:00 - 11:30	Kovacevic, Raimund
STc – 3	STATISTICS and ECONOMETRICS			
PARASCHIV Florentina	Modeling Client Rate and Volumes of Non-maturing Accounts			
NECK Reinhard	Stochastic Control of Econometric Models for Slovenia			
KABLAN Abdalla	The use of the Hilbert transform in market cycle analysis	FB4	10:00 - 11:30	Uryasev, Stan
FLc – 3	DECISION MAKING IN FINANCE			
KOPA Milos	A general utility-based test for SSD portfolio efficiency			
BRANDA Martin	Solving real-life portfolio problem using stochastic programming and Monte-Carlo techniques			
OGRYCZAK Wlodzimierz	Dual Approaches to Efficient Optimization of Polyhedral Risk Measures for Portfolio Selection	FB5	10:00 - 11:30	Driskill, Robert
GTC – 1	GAMES: THEORY AND APPLICATIONS			
KOLABUTIN Nikolay	The protection condition at unanticipated collapse of the joint venture			
MALICK Rauf	Social Network Analysis in Team Performance			
MATSUHISA Takashi	Communication and Moral Hazard	FC1	11:30 - 13:00	Maros, Istvan
CAC – 2	COMPUTATIONAL ASPECTS of OPTIMIZATION			
BOZÓKI Sándor	Eigenvalue optimization by Newton's method for incomplete pairwise comparison matrices			
POESZ Attila	A new approach of reducing the inconsistency of pairwise comparison matrices			
AL-BAALI Mehiddin	On the behaviour of Damped Quasi-Newton Methods for Nonlinear Optimization	FC2	11:30 - 13:00	Vespucci, Maria
ENC – 2	OPTIMAL DECISIONS IN ENERGY			
HEGGEDAL Ane Marte	Forecasting electricity demand in Norway and Sweden using STSM			
REINISCH Walter (invited)	A fundamental approach for electricity market price simulation considering hydro storage capacity and power system constraints	FC4	11:30 - 13:00	Uryasev, Stan
FLc – 4	DECISION MAKING IN FINANCE			
WEISSENSTEINER Alex	Life-cycle Asset Allocation Under Time-varying inflation risk			
SCHÜRLE Michael	Optimization of variable banking products			
ADAMU Kamal	An Evolutionary Study of Trading Under Different Utility Function	FC5	11:30 - 13:00	Gaivoronski, Alexei
GTC – 2	GAMES: THEORY AND APPLICATIONS			
KOZLOVSKAYA Nadezhda	Stable Shapley value			
KALASHNIKOV Vyacheslav	Computing Consistent Conjectures for Equilibrium in Mixed Oligopoly			
SOLOVIEV Vladimir	Impact of piracy on competition of hardware manufacturers, proprietary and free software developers			
Plenary				
SAGASTIZABAL Claudia	How to avoid choosing between a rock and a hard place in Stochastic Programming (<i>PLENARY</i>)	FD	14:00 - 15:00	Pflug, Georg