Teaching and Research Activities

The main teaching duty of the Department of Statistics and Decision Support Systems comprises the education of students at the Faculty of Economics, Business Administration and Statistics as well as at the Faculty of Computer Science in the fields of Mathematics, Statistics, Operations Research, Econometrics, and several areas of Computer Science.


Research is conducted in the areas of Mathematical Statistics; Applied Statistics, Computational Statistics; Probability Theory; Stochastic Methods of Financial Mathematics; Game Theory; Econometrics; Time Series Analysis; Global, Nonlinear, Combinatorial and Stochastic Optimization; Scheduling and Project Management; Modeling and Simulation of Complex Systems; Software Engineering; Information Systems and Statistical Methods in Theoretical Computer Science.

Faculty

Senior Faculty
Bomze, Immanuel Operations Research, Stochastic Modelling
Futschik, Andreas Asymptotic Statistics, Applied Statistics, Bioinformatics
Gutjahr, Walter J. Algorithms and Data Structures, Combinatorial Optimization, Reliability, Software Engineering
Pflug, Georg Ch. Mathematical Statistics, Stochastic Optimization and Risk Management
Pötscher, Benedikt M. Econometrics, Statistics and Time Series Analysis
Reschenhofer, Erhard Time Series Analysis, Model Selection
Schachinger, Werner Optimization, Probabilistic Analysis of Algorithms

Junior Faculty
Baierl, Andreas Statistical Methods in Quantitative Genetics
Frommlet, Florian Applied Mathematics and Statistics
Klein, Irene Stochastic Finance
Mirkov, Radoslava Stochastic Optimization
Nickl, Richard Probability and Statistics in Infinite Dimensions
Rubey, Martin Combinatorics
Schneider, Ulrike Statistics and Combinatorial Optimization
Wozabal, Nancy Statistics and Optimization
Papers Published in 2006

Baierl, A.; Bogdan, M.; Frommlet, F.; Futschik, A.
On Locating Multiple Interacting Quantitative Trait Loci in Intercross Designs

Corcoran, J.N.; Schneider, U., Schüttler, H.-B.
Perfect Stochastic Summation in High Order Feynman Graph Expansions

Doerner, K., Gutjahr, W. J.; Hartl, R.F.; Strauß, C., Stummer, C.
Pareto Ant Colony Optimization with IP preprocessing in multiobjective project portfolio selection

Doerner, K.; Gutjahr, W. J.; Kotsis, G.; Polaschek, M.; Strauß, C.
Enriched workflow modelling and stochastic branch-and-bound

Frommlet, F.; Bogdan, M.; Futschik, A.
Power Analysis of Database Search using Multiple Scoring Matrices

Futschik, A.; Isogai, E.
On the Consistency of Kernel Density Estimates under Modality Constraints

Guo, V.J.W.; Rubey, M.; Zeng, J
Combinatorial Interpretations of the q-Faulhaber and q-Salié Coefficients

Gutjahr, W. J.
On the finite-time dynamics of ant colony optimization

Gutjahr, W. J.
Interaction dynamics of two reinforcement learners

Hochrainer, S.; Linneroth-Bayer, J.; Mechler, R.; Pflug, G.
Public sector financial vulnerability to disasters: The IIASA CATSIM model

Hochreiter, R.; Pflug, G.
Polynomial algorithms for pricing path dependent interest rate instruments
Klein, I.
A comment on market free lunch and free lunch.
Mathematical Finance 16/3, 583-588 (2006)

Klein, I.
Market free lunch and large financial markets.

Leeb, H.; Pötscher, B. M.;
Performance Limits for Estimators of the Risk or Distribution of Shrinkage-Type Estimators, and Some General Lower Risk-Bound Results

Leeb, H.; Pötscher, B. M.
Can One Estimate the Conditional Distribution of Post-Model-Selection Estimators?,

Meisel, D.V.; Byrne, R.A.; Kuba, M.; Mather, J.; Ploberger, W.; Reschenhofer, E.
Contrasting activity patterns of two related octopus species, Octopus macropus and Octopus vulgaris
Journal of Comparative Psychology 120, 191-197 (2006)

Nickl, R.
Donsker type theorems for nonparametric maximum likelihood estimators
Probability Theory and Related Fields. in press (published online 10/2006)

Nickl, R.
Empirical and Gaussian processes on Besov classes
In: High Dimensional Probability (eds. E. Gine, V. Koltchinski, W. Li, J. Zinn)
IMS Lecture Notes and Monograph Series, 51, 185-195 (2006)

Pflug, G.
On distortion functionals
Statistics and Decisions 24, 45-60 (2006)

Pflug, G.
A value-of-information approach to measuring risk in multiperiod economic activity.

Pötscher, B. M.
IMS Lecture Notes and Monograph Series, 52, 113-129.

Reschenhofer, E.
Selecting selection methods
InterStat July 2006
Reschenhofer, E.
Relationship between optimal penalties and decay rates

**Papers finished in 2006**

**Baierl, A.; Biecek, P.; Bogdan, M.; Futschik, A.**
Locating multiple interacting quantitative trait loci using robust model selection

**Bomze, I.; Frommlet, F.; Locatelli, M.**
The first cut is the cheapest: improving SDP bounds for the clique number via copositivity
*TR 2006-04*

**Bomze, I.; Locatelli, M.; Tardella, F.**
New and old bounds for standard quadratic optimization: dominance, equivalence and incomparability
*TR 2006-09 (=TR 2005-10 revised)*

**Broussev, N.; Pflug, G.**
Electricity Swing Options: Behavioral Models and Pricing

**Futschik, A.; Gach, F.**
On the inadmissibility of Watterson's estimate.

**Futschik, A.; Gach, F.**
Improved Versions of Some Common Estimators of the Scaled Mutation Rate.

**Gine, E.; Nickl, R.**
Uniform central limit theorems for kernel density estimators

**Gutjahr, W. J.**
First steps to the runtime complexity analysis of Ant Colony Optimization
Accepted for publication in “*Computers and Operations Research*”.

**Gutjahr, W. J.**
A provably convergent heuristic for stochastic bicriteria integer programming.

**Gutjahr, W. J.**
Mathematical runtime analysis of ACO algorithms: survey on an emerging issue.

**Hochreiter, R.; Paulsen, V.; Pflug, G.**
Optimal management of unit linked life insurance
To appear in: *Handbook of asset and liability management* (B. Ziemba and S. Zenios eds.)

**Kilianova, S.; Pflug, G.**
Optimal management of Slovak pension funds
Leeb, H.; Pötscher, B. M.

Nickl, R.
On convergence and convolutions of random signed measures

Nickl, R.
Uniform central limit theorems for density estimators

Pflug, G.; Mirkov, R.
Tree approximations of dynamic stochastic programs
(submitted to SIAM J. Optimization)

Pflug, G.; Wozabal, D.
Ambiguity in Portfolio Selection

Pflug, G.; Wozabal, N.
Consistency of risk measures
*TR2006-11*

Pflug, G.; Wozabal, N.
On the asymptotic distribution of version independent risk functionals
*TR2006-12*

Ploberger, W.; Reschenhofer, E.
Testing for cycles in time series

Posch, M.; Futschik, A.
A uniform improvement of Bonferroni type tests by sequential tests

Pötscher, B. M.

Pötscher, B. M.
The ET-Interview: Professor Manfred Deistler, Econometric Theory, forthcoming.

Rauner, M.; Gutjahr, W. J., Heidenberger, K.; Wagner, J.; Pasia, J.
Dynamic policy modeling for chronic diseases: metaheuristic-based identification of pareto-optimal screening strategies

Rubey, M.
Increasing and Decreasing Sequences in Fillings of Moon Polyominoes
arXiv:math.CO/0604140
Schachinger, W.; Bomze, I.
A conic duality Frank-Wolfe type theorem via exact penalization in quadratic optimization
TR 2006-10

Zak, M.; Baierl, A.; Futschik, A.; Bogdan, M.
Locating multiple interacting quantitative trait loci using rank-based model selection

Research stays at other institutions 2006

<table>
<thead>
<tr>
<th>Person</th>
<th>Institution</th>
<th>Research topic</th>
<th>Duration in weeks</th>
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<tbody>
<tr>
<td>Bomze, Immanuel</td>
<td>DIS, Universita &quot;La Sapienza&quot;, Rom, ITA</td>
<td>Standard quadratic optimization: theory, procedures, applications</td>
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<tr>
<td>Bomze, Immanuel</td>
<td>DEIS, Universita della Calabria, Rende (Cosenza), ITA</td>
<td>Standard quadratic optimization: theory, procedures, applications</td>
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<tr>
<td>Futschik, Andreas</td>
<td>TU Wroclaw, POL</td>
<td>Statistical Methods for QTL mapping</td>
<td>1</td>
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<td>Futschik, Andreas</td>
<td>University of Limerick, IRL</td>
<td>Statistical Methods in Population Genetics</td>
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<tr>
<td>Gutjahr, Walter J.</td>
<td>National Research Council, Rome, ITA</td>
<td>Analysis of ACO algorithms</td>
<td>2</td>
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<tr>
<td>Nickl, Richard</td>
<td>Postdoctoral Fellow Department of Mathematics, University of Connecticut, USA</td>
<td></td>
<td>08/2006</td>
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Presentations at conferences 2006

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<tr>
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<th>Conference</th>
<th>Title of presentation</th>
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<tr>
<td>Baierl, Andreas</td>
<td>R-user Conference, Vienna, AUT</td>
<td>Implementation of robust methods for locating quantitative trait loci in R</td>
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<tr>
<td>Baierl, Andreas</td>
<td>Applied Statistics 2006, Bled, SVN</td>
<td>Locating Multiple Interacting Quantitative Trait Loci by Model Selection Techniques</td>
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<tr>
<td>Bomze, Immanuel</td>
<td>EURO XXI, Reykjavik, ISL</td>
<td>Multi-Standard Quadratic Optimization Problems</td>
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<td>Name</td>
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<tr>
<td>Bomze, Immanuel</td>
<td>8th ERCIM Workshop on Matrix Computations and Statistics, Salerno, ITA</td>
<td>Multi-Standard Quadratic Optimization Problems and their role in support vector machine optimization</td>
</tr>
<tr>
<td>Frommlet, Florian</td>
<td>EURO XXI, Reykjavik, ISL</td>
<td>Improving SDP bounds for maximum clique by adding linear cuts</td>
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<tr>
<td>Frommlet, Florian</td>
<td>Österreichische Statistikertage, Oktober 2006, AUT</td>
<td>Extending the modified BIC to QTL mapping with densely spaced markers and to multiple interval mapping</td>
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<tr>
<td>Futschik, Andreas</td>
<td>NordStat 2006 Conference, Rebuild, DNK</td>
<td>On the Optimum Number of Hypotheses to Test when the Number of Observations is Limited</td>
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<tr>
<td>Gutjahr, Walter J.</td>
<td>Matheuristics 2006 (1st Workshop on Mathematical Contributions to Metaheuristics), Bertinoro, ITA</td>
<td>A provably convergent heuristic for bicriteria stochastic integer programming</td>
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<tr>
<td>Mirkov, Radoslava</td>
<td>EURO XXI, Reykjavik, ISL</td>
<td>Quality of Tree Approximation for Multistage Stochastic Programming</td>
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<tr>
<td>Nickl, Richard</td>
<td>European Econometric Society Meeting, Vienna, AUT</td>
<td>Donsker-type theorems for nonparametric maximum likelihood estimators</td>
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<tr>
<td>Pflug, Georg</td>
<td>New Directions in Financial Modelling, London, GBR</td>
<td>Ambiguity in portfolio selection</td>
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<tr>
<td>Pflug, Georg</td>
<td>APMOD 06, Madrid, ESP</td>
<td>Stochastic games and minimax models: From ambiguity problems to the pricing of swing options</td>
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<tr>
<td>Pflug, Georg</td>
<td>Decision making in Finance, Roma, ITA</td>
<td>Ambiguity in portfolio selection</td>
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<td>Pflug, Georg</td>
<td>EURO XXI, Reykjavik, ISL</td>
<td>Distortion functionals in stochastic optimization</td>
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<tr>
<td>Pflug, Georg</td>
<td>Financial Engineering and Risk Management '06, Wien, AUT</td>
<td>The AURORA Risk Management System</td>
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<td>Pflug, Georg</td>
<td>Prague Stochastics, CZE</td>
<td>Tree approximations for multiperiod stochastic programs</td>
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</table>
Pötscher, Benedikt  |  9th Vilnius Conference on Probability and Statistics, Vilnius, June/July 2006, LTU  |  Model Selection and Inference *(invited)*
---|---|---
Pötscher, Benedikt  |  Econometric Society European Meeting, Vienna, August 2006, AUT  |  Model Selection and Inference *(invited)*
---|---|---
Pötscher, Benedikt  |  NSF/NBER Time Series Conference, Montreal, September 2006, CAN  |  Sparse Estimators and the Oracle Property, or the Return of Hodges’ Estimator *(invited)*
---|---|---
Pötscher, Benedikt  |  5th International Conference on Probability & Statistics, ProbaStat'06, Smolenice, June 2006, SVK  |  Sparse Estimators and the Oracle Property, or the Return of Hodges’ Estimator
---|---|---
Wozabal, Nancy  |  EURO XXI, Reykjavik, ISL  |  Asymptotic properties of risk functionals

**Talks given at other institutions 2006**

<table>
<thead>
<tr>
<th>Person</th>
<th>Institution</th>
<th>Title</th>
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<tbody>
<tr>
<td>Futschik, Andreas</td>
<td>OSG (Österr. Statist. Gesellschaft), Wien, AUT</td>
<td>Sequence Alignment aus statistischer Sicht</td>
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<tr>
<td>Futschik, Andreas</td>
<td>University of Limerick, IRL</td>
<td>Improvement of Watterson's and related estimates for the mutation rate based on shrinkage</td>
</tr>
<tr>
<td>Gutjahr, Walter J.</td>
<td>IRIDIA, Universite Libre de Bruxelles, BEL</td>
<td>Investigating the runtime of ACO: application views and analytical tools</td>
</tr>
<tr>
<td>Nickl, Richard</td>
<td>Inst. Mathematische Statistik, Universität Bern (06/2006), CHE</td>
<td>Uniform central limit theorems for density estimators</td>
</tr>
<tr>
<td>Nickl, Richard</td>
<td>Dept. Statistics, Yale University (09/2006), USA</td>
<td>Uniform central limit theorems for density estimators</td>
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<tr>
<td>Nickl, Richard</td>
<td>Dept. Mathematics, Univ. Connecticut (10/2006), USA</td>
<td>Some limit theorems for random measure processes</td>
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<tr>
<td>Nickl, Richard</td>
<td>Dept. Mathematics, Massachussetts Institute of Technology (11/2006), USA</td>
<td>Rates of convergence in the CLT for empirical processes</td>
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<td>Pflug, Georg</td>
<td>Humboldt Universität Berlin, DEU</td>
<td>On Distortion Risk Functionals</td>
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<td>Pflug, Georg</td>
<td>University of California at Davis, USA</td>
<td>Ambiguity and Minimax problems</td>
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<td>Pflug, Georg</td>
<td>Varna Free University, BGR</td>
<td>The AURORA financial management system</td>
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<td>Pötscher, Benedikt</td>
<td>Department of Mathematics, University of Göttingen, November 2006, DEU</td>
<td>Model Selection and Inference</td>
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<tr>
<td>Pötscher, Benedikt</td>
<td>Department of Mathematics, University of Kaiserslautern, November 2006, DEU</td>
<td>Model Selection and Inference</td>
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**Referee work for journals and organisations**

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<th>Author</th>
<th>Journals/Organisations</th>
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<tr>
<td>Bomze, Immanuel</td>
<td>Central European Journal of Operations Research (1)</td>
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<td>Games and Economic Behaviour (1)</td>
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<td>IEEE Transactions on Signal Processing (1)</td>
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<td>Journal of Combinatorial Optimization (1)</td>
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<td>Mathematical Programming (1)</td>
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<td>Optimization Letters (1)</td>
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<td>SIAM Journal on Optimization (3)</td>
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<td>Futschik, Andreas</td>
<td>Journal of Multivariate Analysis (2)</td>
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<td>Computational Statistics and Data Analysis (1)</td>
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<td>Journal of the Royal Statistical Society (1)</td>
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<td>Econometric Theory (1)</td>
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<td>Central European Journal of OR (1)</td>
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<td>Statistical Applications in Genetics and Molecular Biology (1)</td>
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<td>Reviewer for Mathematical Reviews (2)</td>
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<td>Gutjahr, Walter J.</td>
<td>Computing (1)</td>
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<td>SIAM Journal of Optimization (1)</td>
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<td>Artificial Intelligence in Medicine (1)</td>
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<td>IEEE Transactions On Systems, Man, and Cybernetics (1)</td>
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<td>Computers and Operations Research (2)</td>
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<td>Kuwait Journal of Science and Engineering (1)</td>
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<td>International Journal of Operations Research (1)</td>
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<td>Operations Research Letters (1)</td>
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<td>IMS Lecture Notes and Monograph Series</td>
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<td>Schneider, Ulrike</td>
<td>Water Resources Management (1)</td>
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</table>
**Editorial work**

Bomze, Immanuel  
Central European Journal of Operations Research  
Journal of Global Optimization  
Optimization Letters  
TOP  
Futschik, Andreas  
Journal of Information and Management Sciences (Assoc. Editor)  
Gutjahr, Walter J.  
Special Issue of “Computers and Operations Research” on "Search-Based Software Engineering” with Harman, Mark  
Mirkov, Radoslava  
Special Issues - Annals of OR, Quantitative Finance, Journal of Banking and Finance, CEJOR, with Prof. G. Ch. Pflug  
Pflug, Georg  
is associate editor of the following journals:  
Statistics and Probability Letters  
Mathematical Methods of OR  
Computational Optimization and Applications  
Computational Management Science  
Central European Journal of OR  
Austrian Journal of Statistics  
Pötscher, Benedikt  
Co-editor of Econometric Theory  
Associate Editor of Journal of Econometrics  
Guest-Editor of Special Issue of Econometric Theory  

**Membership as scientific professional in scientific organisations**

Baierl, Andreas  
Öst. Statistische Gesellschaft OSG  
Bomze, Immanuel  
Italienische Gesellschaft für OR (AIRO)  
OSG  
Öst. Mathem.Gesellschaft (ÖMG)  
Öst. Gesellschaft f. OR (ÖGOR)  
Futschik, Andreas  
OSG  
IMS  
Gutjahr, Walter J.  
ÖGOR (executive board member)  
Mirkov, Radoslava  
SIAM (Optimization)  
Nickl, Richard  
Institute of Mathematical Statistics  
Pflug, Georg  
OSG  
ÖMG  
ÖGOR  
Pötscher, Benedikt  
AMS  
ASA  
IMS  
Econometric Society  
Verein für Socialpolitik (Ausschuss für Ökonometrie)  
OSG  
Schachinger, Werner  
ÖMG  
Schneider, Ulrike  
ASA
Public Relations Activities

Bomze, Immanuel
SchülerInnen Tag 2006

Eder, Anselm; Gutjahr, Walter J.; Uchida, Gabriele
Event at “KinderuniWien”

Futschik, Andreas
Schüleraktion 2006
Mitwirkung an Uni-Orientiert
Studieninformationsmesse

Gutjahr, Walter J.
Scientific interview for the online journal dieUniversität, Mai 2006 (Title: “Talent Management – Kompetenzen geplant weiterentwickeln”)

Gutjahr, Walter J.; Uchida, Gabriele
Scientific interview for the journal hi!tex, July 2006 (Title: “Mathematik entscheidet – Interaktiv verfahren”)

Supervision of Diploma Theses and Ph.D. Theses

DA ........Diplomarbeit
DISS 1 ...Dissertation – First referee
DISS 2 ...Dissertation – Second referee

<table>
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<th>Supervisor</th>
<th>Author</th>
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<td>Pasia, Joseph</td>
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<td>Vuong, Monika</td>
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<tr>
<td>Schachinger, Werner</td>
<td>Kuba, Markus</td>
<td>DISS 2</td>
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</table>

Other professional activities

Bomze, Immanuel
Member of executive board of OSG (until April 2006)
President of ÖGOR
Head of Department (until Sept.2006)
Vice Dean of Faculty of Business, Economics and Statistics (since October 2006)
Member of Program Committee for:
EUROPT Workshop "Advances in Continuous Optimization", Reykjavik 2006

Futschik, Andreas  Vorstandsmitglied OSG

Gutjahr, Walter J.  Project coordinator of the funded project “Competence-Driven Project Portfolio Analysis” (FWF, grant L264-N13)
Program Committee IEEE SIS 2006
Program Committee GECCO 2006
Program Committee ANTS 2006
Program Committee Random Testing 2006
Program Committee MOTES 2006
Program Committee FOGA 2006
Program Committee IEEE SIS 2007
Program Committee EvoCOP 2007

Pflug, Georg  Organization of the workshop “Financial Engineering and Risk Management ’06”, at the University of Vienna (September 25)

Pötscher, Benedikt  Member of Program Committee: Econometrics and Empirical Economics, Econometric Society, European Meeting 2006
Organizer of an Invited Session “Time Series Analysis” at PROBASTAT 2006

Rubey, Martin  Organization of Axiom Workshop 2006 at RISC, with Ralf Hemmecke

Schachinger, Werner  Head of Department (since October 2006)

**Talks given at the department in 2006**

09. Jänner: N. Wozabal, Wien
Asymptotic analysis of risk measures

Random sampling of trigonometric polynomials

06. März: R. Sagarna, San Sebastian
Estimation of Distribution Algorithms in Software Testing

20. März: U. Schneider, Wien
Advances and Applications in Perfect Sampling

27. März: M. Bogdan, Wroclaw
Locating quantitative trait loci with a modified version of BIC

03. April: C. Starica, Chalmers
When did the 2001 recession really end?

24. April: B. Laurent, Toulouse
Adaptive goodness-of-fit-tests in a density model
08. Mai: M. Bloznelis, Vilnius
Normal approximation of statistics based on samples drawn without replacement

15. Mai: F. Jarre, Düsseldorf
A new augmented primal-dual method for linear conic minimization

Towards realistic models of sequence evolution

29. Mai: M. Gaudioso, Cosenza
Algorithms for convex nonsmooth minimization and their extension to the nonconvex case

12. Juni: G. Sebastiani, Rom
Functional minimization for quantifying human brain connectivity from DT-MRI

SOCP Relaxation of Sensor Network Localization

09. Oktober: P. Mutzel, Dortmund
Exact crossing minimization

16. Oktober: H. Albrecher, Graz
Ruin theory for an insurance portfolio with dependent risks

23. Oktober: H. Weisshaupt, Wien
Das Randomisierungskriterium von LeCam: Neue Aspekte zur mathematischen Struktur

30. Oktober: S. v. d. Geer, Zürich
Empirical risk minimization: probabilistic techniques and theoretical results

06. November: I. Klein, Wien
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