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; 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. M.  Mathematical Statistics, Game Theory
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  Applied Statistics, Econometrics, Biometrics

Junior Faculty:

Baierl, Andreas  Statistical Methods in Quantitative Genetics
Frommlet, Florian  Applied Mathematics and Statistics
Klein, Irene  Stochastic Finance
Mathew, Nancy  Statistics and Optimization
Mirkov, Radoslava  Stochastic Optimization
Nickl, Richard  Mathematical Stochastics & Econometrics
Rubey, Martin  Combinatorics, Econometrics
Schachinger, Walter  Stochastic Finance, Analysis of Data Structures
Papers Published in 2004

Angelis, Pasquale de; Bomze, Immanuel M.; Toraldo, Gerardo

Bomze, Immanuel M.; Locatelli, Marco
A characterization of undominated d.c. decompositions of quadratic functions. Computational Optimization and Applications 28, pp. 227 -245, 2004

Churilov, Leonid; Bomze, Immanuel M.; Sniedovich, Moshe; Ralph, Danny

Futschik, Andreas; Clarke, Brenton, R.

Isogai, Eiichi; Futschik, Andreas

Futschik, Andreas

Frommlet, Florian; Futschik, Andreas
On the Dependence Structure of Sequence Alignment Scores Calculated with Multiple Scoring Matrices. Statistical Applications in Genetics and Molecular Biology. Vol. 20, Nr. 6, 2004

Frommlet, Florian; Futschik, Andreas; Bogdan, Malgorzara

Doerner, Karl; Gutjahr, Walter J.; Hartl, Richard; Strauss, Christine; Stummer, Christian

Gutjahr, Walter J.

Chang, H.S.; Gutjahr, Walter J.; Yang, J., Park, S.

Gutjahr, Walter J.

Doerner, Karl; Gutjahr, Walter J.; Hartl, Richard; Lulli, Guglielmo
Pflug, Georg Ch.

Pflug, Georg Ch., Ruszczynski Andrzej

Pflug, Georg Ch.

Pflug, Georg Ch., Weisshaupt Heinz
Probability gradient estimation by set valued calculus and applications in network design. SIAM J. on Optimization, 2004

Marti, Kurt; Ermoliev, Yuri; Pflug, Georg, Ch.

Pötscher, Benedikt M.; Prucha, Ingmar R.

Pötscher, Benedikt M.; Findley, David F.; Wei, C.Z.

Pötscher, Benedikt M.

Reschenhofer, Erhard

Reschenhofer, Erhard

Reschenhofer, Erhard

Rubey, Martin
Transcendence of generating functions of walks on the slit plane. Mathematics and computer science. III; Trends in Mathematics, pp.49-58, Basel 2004 Birkhäuser

Brlek, Srevcko; Mendès France, Michel; Robson, John Michael; Rubey, Martin

Schachinger, Werner
Schachinger, Werner

Schachinger, Werner

Papers finished in 2004

Bomze, Immanuel

Bomze, Immanuel

Futschik, Andreas and E. Isogai
On the Consistency of Kernel Density Estimates under Modality Constraints.

Baierl, Andreas; Bogdan; Frommlet, Florian; Futschik, Andreas
On Locating Multiple Interacting Quantitative Trait Loci in Intercross Designs.

Klein, Irene; Rogers, LCG

Klein, Irene
A Comment on Market Free Lunch and Free Lunch.

Lozanov-Crvenkovic, Zagorka; Mirkov, Radoslava; Pilipovic, Stevan

Lozanov-Crvenkovic, Zagorka; Mirkov, Radoslava
Some Classes of Positive Definite Generalized Functions. Submitted to NS Journal of Mathematics

Friedl, Herwig; Mirkov, Radoslava
Modelle für Antibiotika Resistenzen basierend auf korrelierten Bernoulli-Variblen. Technical Report, TU Graz

Pflug, Georg; Mirkov, Radoslava

Pflug, Georg Ch., Hochreiter Ronald
Polynomial and parallel algorithms for pricing path dependent interest rate instruments. To appear in Computational Economics

Pflug, Georg Ch.
Subdifferential Representations of Risk Measures. To appear in Mathematical Programming
Pötscher, Benedikt M.; Leeb, Hannes  

Pötscher, Benedikt M.; Nickl, Richard  
Bracketing Metric Entropy Rates for Function Classes of Besov- and Sobolev-Type Defined on Borel Sets of $\mathbb{R}^d$, Working paper.

Pötscher, Benedikt M.; Leeb, Hannes  
Sparse Estimators and the Oracle Property, or the Return of Hodges’ Estimator, Working paper.

Reschenhofer, Erhard; Ploberger, Werner  
Testing for cycles in time series.

Andreas, Baierl; Malgorzata, Bogdan; Florian, Frommlet; Andreas, Futschik  
On Locating Multiple Interacting Quantitative Trait Loci in Intercross Designs. Genetics
### Research projects

<table>
<thead>
<tr>
<th>Person</th>
<th>Title</th>
<th>Sponsor</th>
<th>Total budget in EUR</th>
<th>Budget used in 2004 in EUR</th>
<th>Begin / End of the project</th>
<th>Women months / men months</th>
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<tr>
<td>Futschik, Andreas</td>
<td>Statistical Methods in Bioinformatics and Molecular Genetics, WTZ Polen</td>
<td>OEAD</td>
<td>4.000,00</td>
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<td>Pflug, Georg Ch.</td>
<td>AURORA</td>
<td>FWF</td>
<td>303.000,00</td>
<td>103.900,00</td>
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<td>WEBOPT</td>
<td>EU</td>
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<td>RISK MEASURES</td>
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### Research stays at other institutions

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<th>Institution</th>
<th>Research topic</th>
<th>Duration in weeks</th>
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<tr>
<td>Baierl, Andreas</td>
<td>Wroclaw Technical University, Wroclaw, Poland</td>
<td>Locating Multiple Interacting Quantitative Trait Loci in Intercross Designs</td>
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<tr>
<td>Bomze, Immanuel</td>
<td>DIS, Universita 'La Sapienza', Rom</td>
<td>Standard quadratic optimization: theory, procedures, applications</td>
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<td>Futschik, Andreas</td>
<td>Tamkang University</td>
<td>Statistical Challenges in Genetics and Molecular Biology</td>
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<td>Futschik, Andreas</td>
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<td>Statistical Genetics</td>
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<td>Pflug, Georg Ch.</td>
<td>University of Kiel</td>
<td>Stochastische Finanzmodelle</td>
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<td>Pflug, Georg Ch.</td>
<td>University of Amsterdam</td>
<td>Schätzungen von Ableitungen von Markovprozessen</td>
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<td>Pflug, Georg Ch.</td>
<td>University of British Columbia</td>
<td>Szenariengenerierung</td>
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<td>University Bozen</td>
<td>Credit Risk Modelling</td>
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## Presentations at conferences

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<tr>
<th>Person</th>
<th>Conference</th>
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<tr>
<td>Gutjahr, Walter</td>
<td>National Research Council, Rome</td>
<td>Convergence results on general-purpose algorithms for stochastic combinatorial problems</td>
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<tr>
<td>J.</td>
<td>Institut für Mathematik, Universität Wien</td>
<td>Interaction dynamics of two reinforcement learners</td>
</tr>
<tr>
<td>Gutjahr, Walter</td>
<td>Symposium on Stochastic Algorithms, Foundations and Algorithms, University of Hertfordshire, UK</td>
<td>A converging ACO algorithm for stochastic combinatorial problems</td>
</tr>
<tr>
<td>J.</td>
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<tr>
<td>Klein, Irene</td>
<td>TU Wien</td>
<td>No Market Free Lunch and Large Financial Markets</td>
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<tr>
<td>Pflug, Georg Ch.</td>
<td>Deutsche Stochastik Tage, Karlsruhe</td>
<td>Hauptvortrag: Approximations of Stochastic Optimization Problems</td>
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<tr>
<td>Pflug, Georg Ch.</td>
<td>EUMOptFin Workshop Bergamo</td>
<td>New developments in DEA - Analysis</td>
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<tr>
<td>Pflug, Georg Ch.</td>
<td>APMOD London</td>
<td>VaR optimization through AVaR optimization</td>
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<td>Pflug, Georg Ch.</td>
<td>ALM Seminar Wien</td>
<td>Fondsgebundene Lebensversicherungen mit Garantie</td>
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<tr>
<td>Pflug, Georg Ch.</td>
<td>10th International Conference on Stochastic Programming, Tucson</td>
<td>Dual representations of Risk Measures</td>
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<tr>
<td>Pötscher, Benedikt M.</td>
<td>Department of Economics, University of Maryland</td>
<td>Problems in Estimating the Distribution of Post-Model-Selection Estimators</td>
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<td>Pötscher, Benedikt M.</td>
<td>Triangle Econometrics Workshop, Duke University</td>
<td>Some Problems in Inference Following Model Selection</td>
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<tr>
<td>Pötscher, Benedikt M.</td>
<td>Department of Economics, University of Pittsburgh</td>
<td>Performance Limits for Estimators of the Risk or Distribution of Shrinkage-Type Estimators, and Some General Lower Risk-bound Results</td>
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<td>Schachinger, Werner</td>
<td>Eighth Seminar on Analysis of Algorithms, Strobl, A</td>
<td>Concentration of Distribution Results for Trie-Based Sorting of Continued Fractions</td>
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### Talks given at other institutions

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<tr>
<th>Person</th>
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<tr>
<td>Bomze, Immanuel M.</td>
<td>AIRO Winter 2004 Workshop, Champoluc</td>
<td>Cost assessment in telecommunication networks and optimization of functions with rank-two variation over a box</td>
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<tr>
<td>Bomze, Immanuel M.</td>
<td>Universita ‘Ca Foscari’, Venedig</td>
<td>Erasmus-Gastvorlesung: ‘Dynamical systems theory’</td>
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<td>Bomze, Immanuel M.</td>
<td>Erice 2004 Workshop on Large Scale Non-Linear Optimization</td>
<td>Towards efficient and cheap bounds for Standard QPs</td>
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<tr>
<td>Bomze, Immanuel M.</td>
<td>AIRO 2004 Conference, Lecco</td>
<td>Towards efficient and cheap bounds for Standard QPs</td>
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<tr>
<td>Bomze, Immanuel M.</td>
<td>Universita di Calabria a Cosenza/Rende</td>
<td>Standard Quadratic Optimization Problems: theory, procedures, applications</td>
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<tr>
<td>Bomze, Immanuel M.</td>
<td>12th French-German-Spanish Conference on Optimization, Avignon</td>
<td>Towards efficient and cheap bounds for Standard QPs</td>
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<td>Bomze, Immanuel M.</td>
<td>DIS, Universita ‘La Sapienza’, Rom</td>
<td>Standard quadratic optimization: theory, procedures, applications</td>
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<td>Frommlet, Florian</td>
<td>Dresden</td>
<td>The dependence structure of Sequence Alignment scores calculated with multiple Scoring Matrices</td>
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<td>Frommlet, Florian</td>
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<td>Study design for the last phase of the project ‘Eurochimerism Concerted Action’</td>
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<td>Futschik, Andreas</td>
<td>Vorau</td>
<td>Mapping Multiple Interacting Quantitative Trait Loci</td>
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<td>Futschik, Andreas</td>
<td>TU Wroclaw</td>
<td>Bootstrap and Subsampling of Biased Statistics</td>
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<td>Statistical Challenges in Genetics and Molecular Biology.</td>
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<td>Statistical Challenges in Genetics and Molecular Biology.</td>
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<td>Gutjahr, Walter J.</td>
<td>Int. Begegnungs- und Forschungszentrum für Informatik, Dagstuhl</td>
<td>Chains, disks and drums: Ant colony optimization dynamics on diverse construction graphs</td>
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<td>Gutjahr, Walter J.</td>
<td>Austrian Workshop on Metaheuristics, Universität Graz</td>
<td>S-ACO: A metaheuristic approach to combinatorial optimization under uncertainty</td>
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<td>Gutjahr, Walter J.</td>
<td>Int. Workshop on Ant Colony Optimization and Swarm Intelligence, Brussels</td>
<td>S-ACO: An ant-based approach to combinatorial optimization under uncertainty</td>
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<td>Gutjahr, Walter J.</td>
<td>E-Commerce Competence Center, Wien</td>
<td>Ein Web-basiertes regionales System zur dynamischen Dienstzuteilung von Pool-Krankenschwestern</td>
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<td>Klein, Irene</td>
<td>TU Wien</td>
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</table>
Pflug, Georg Ch. Humboldt Universität Berlin Mehrperiodische Risikomaße

Pflug, Georg Ch. Universität Kiel Stochastische Finanzmodelle

Pflug, Georg Ch. Universität Amsterdam Schätzung von Ableitungen von Markovprozessen

Pflug, Georg Ch. University of British Columbia Szenariengenerierung

Pflug, Georg Ch. Risikomanagement: Kompetenzzentrum Versicherungswissenschaft Hannover

Pflug, Georg Ch. Universität Bratislava Risk Measures

Pötscher, Benedikt M. European Center for Advanced Research in Economics and Statistics, Univ. Libre de Bruxelles

Pötscher, Benedikt M. Conference on Statistical Modeling, TU Graz

Pötscher, Benedikt M. Joint Statistical Meeting, Toronto

Pötscher, Benedikt M. Department of Economics and Business, Johann Wolfgang von Goethe Universität Frankfurt

Schachinger, Werner Department of Electrical Engineering, Princeton University

Time spent for teaching, research and administration (hours per week)

The responsibility for these figures lies entirely with the reporting persons

<table>
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<tr>
<th>Person</th>
<th>Teaching</th>
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<tr>
<td>Baierl, Andreas</td>
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## Averaging teaching load in hours per week

<table>
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<th>Person</th>
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<td>Baierl, Andreas</td>
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## Referee work for journals and organisations

- **Bomze, Immanuel M.**
  - Information Sciences (1)
  - II Nuovo Cimento B (1)
  - Discrete Applied Mathematics (1)
  - Computational Optimization and Applications (1)
  - Mathematical Programming (1)
  - European Journal of Operations Research (1)
  - Journal of Computational Applied Mathematics (1)
  - Optimization Methods and Software (1)

- **Futschik, Andreas**
  - Biometrical Journal (1)
  - Ann. of OR (1)
  - Statistics in Molecular Biology and Genetics (1)

- **Gutjahr, Walter J.**
  - Computers and Operations Research (1)
  - European J. of Operational Research (1)
  - Information Processing Letters (1)
  - J. of Global Optimization (1)
  - Central European J. of Operations Research (1)
  - IEEE Trans. on Evolutionary Computation (1)
  - IEEE Trans. on Systems, Man & Cybernetics (1)
  - Schweizerischer Nationalfonds (1)

- **Klein, Irene**
  - Mathematical Finance (2)

- **Pflug, Georg Ch.**
  - Math. Programming (2)
  - COAP (2)
  - Journal Applied Probability (1)
  - Journal of Banking and Finance (2)
  - Math. Reviews (4)
  - Annals of OR (3)
  - Tatra Journal (1)
  - SIAM Journal of Optimization (1)
Statistics and Probability Letters (3)
Statistics and Decisions (1)
Computational Management Science (1)
Pötscher, Benedikt M. Econometrica (1)
Econometric Theory (1)
Journal of Econometrics (1)
Reschenhofer, Erhard Biometrical Journal (1)
Journal of Econometrics (1)
Journal of Multivariate Analysis (1)
Schachinger, Werner Discrete Mathematics and Theoretical Computer Science

**Editorial work**


Pötscher, Benedikt M. Co-Editor, Econometric Theory; Associate Editor, Journal of Econometrics; Co-Editor, Econometric Reviews

**Membership as scientific professional in scientific organisations**

Baierl, Andreas Österreichische Statistische Gesellschaft (OSG)


Pflug, Georg Ch. Committee on Stochastic Programming (Executive board of the Stochastic programming community), ÖGOR (Vorstand), OSG, ÖMG, INFORM


**Public Relations Activities**

Futschik, Andreas Schülerwettbewerb und Preisrätsel 2004,

Gutjahr, Walter J. KinderuniWien (2 Veranstaltungen), gem. mit Gabriele Uchida

Pflug, Georg Ch. Schülerwettbewerb und Preisrätsel 2004
Supervision of Diploma Theses and Ph.D. Theses

<table>
<thead>
<tr>
<th>supervisor</th>
<th>author</th>
<th>DA/ DISS</th>
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<td>Gutjahr, Walter J.</td>
<td>Schwärzler, Jürgen</td>
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<td>Draxler, Wolfgang</td>
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<td>Ennöckl, Clemens</td>
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<td>Topaloglou, Nicolas (University of Cyprus)</td>
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<td>Smid, Martin (Charles University Prague)</td>
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<td>Pflug, Georg Ch.</td>
<td>Kuhn, Daniel (Hochschule St. Gallen)</td>
<td>DISS 2</td>
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</table>

Other professional activities

- Bomze, Immanuel M. Vorstandsmitglied ÖSG, Vorstandsvorsitzender ÖGOR
- Gutjahr, Walter J. MIC 2005 (Metaheuristics International Conference): Program Steering Committee Member und Local Organizing Committee Member; Koordinator des Arbeitskreises ‘Operations Research’ in der Österreichischen Computergesellschaft (OCG), PC member for GECCO ‘04, ANTS ‘04, FOGA ‘05, EvoCOP ‘05
- Pflug, Georg Ch. Organisator: EUMOPTFIN Workshops on Mathematical Modelling and Optimization in Finance (Bergamo) Coping with Uncertainty (IIASA) Jurymitglied: Preise der Österreichischen Statistischen Gesellschaft, Preise der OEGOR,

Talks given at the department in 2003

A baseline model of industry evolution – Markov Processes and Doeblin conditions.

22. März: Terry Rockefellar, Seattle
Portfolio analysis with generalized deviations.

19. April: Robert de Jong
Dynamic time series binary choice.
10. Mai: V. Paulsen
Portfoliooptimierung unter Einbeziehung von Mortalitätsrisiken.

3. Juni: Shying Ling, Hongkong University of Science and Technology
Self-weighted quantile estimation for infinite variance autoregressive models.

28. Juni: S. Rachev, Karlsruhe
Smoothly truncated stable distributions.

A theory of robust long-run variance estimation.

11. November: W. Römisch, Berlin
Asymptotik von Schätzungen in gemischt-ganzzahligen stochastischen Programmen.

15. November: F. Schoen, Firenze
A population-based algorithm for molecular cluster optimization.

15. November: B. Addis, Firenze
A trustregion algorithm for global optimization.

22. November: P. Brunovsky, Bratislava,
Short term fluctuations of change rates driven by expectations.

29. November: Istvan Berkes, Graz,
Convergence of irregular functionals of stochastic processes.

13. Dezember: G. Antoniol,
Matcheristic Algorithm-Application to software engineering portfolio.

15. Dezember: Roger Wets
Term and volatility structures.

15. Dezember: Alan King
Calibrating portfolio bounds to market data.