ANNUAL REPORT 2004

Institut für Statistik
und Decision Support Systems
Systems Universität Wien

Department of Statistics,
and Decisions Support
University of Vienna

Universitätsstraße 5/9, A-1010 Wien
Brünnerstraße 72, A-1210 Wien

http://univie.ac.at/statistics

Wien, April 2005

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.

The Department offers undergraduate courses in Mathematics (Linear Algebra, Analysis, Discrete Mathematics) and Statistics for students of Management Science, Economics, Sociology, Applied Computer Science and Statistics. Graduate courses are offered in Mathematical Statistics, Applied Statistics, Operations Research (Optimization and Simulation), Foundations and Applications of Computer Science, Econometrics and Stochastic Financial Mathematics.

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
Ellipsoidal approach to box-constrained quadratic problems. Journal of Global Optimization 28, pp. 1-15 2004

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
Hyper sensitivity analysis of portfolio optimization problems. Asia Pacific Journal of Operations Research, 21, pp. 297-317, 2004

Futschik, Andreas; Clarke, Brenton, R.
Improving bandwidth selection methods by adding qualitative constraints. Computational Statistics 19, Nr. 3, pp.445-453, 2004

Isogai, Eiichi; Futschik, Andreas
Sequential Point Estimation of the Ratio of Two Exponential Scale Parameters. Proceedings of the International Sri Lankan Statistical Conference: Visions of Futuristic Statistical Methodologies. Basil M. de Silva (ed.), 2004

Futschik, Andreas
Subsampling of Biased Statistics with Application to Nonparametric Density and Intensity Estimation. Proceedings of the ACAS conference on applied statistics, 24-26 October 2001, Santa Fe, New Mexico, pp. 103-108, Ed Wegman and B. Bodt, 2004

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
On the Significance of Sequence Alignments when using Multiple Scoring Matrices. Bioinformatics, Vol. 3, Nr. 1, pp. 881-887, 2004

Doerner, Karl; Gutjahr, Walter J.; Hartl, Richard; Strauss, Christine; Stummer, Christian
Pareto Ant Colony Optimization: A metaheuristic approach to multiobjective portfolio selection. Annals of Operations Research, 131, 79—99, 2004

Gutjahr, Walter J.
S-ACO: An ant-based approach to combinatorial optimization under uncertainty 238--249M. Dorigo et al. 2004, Springer, ANTS 2004, Brussels, 5. - 8. Sept. 2004

Chang, H.S.; Gutjahr, Walter J.; Yang, J., Park, S.
An Ant System approach to Markov decision processes 3820—3825, American Control Conference Boston, M.A. 30. Juni - 2. Juli 2004

Gutjahr, Walter J.
Chains, disks and drums: Ant Colony Optimization on diverse construction graphs, Dagstuhl-Seminar "Theory of Evolutionary Algorithms" Dagstuhl, Germany, 15. - 20. Feb. 2004

Doerner, Karl; Gutjahr, Walter J.; Hartl, Richard; Lulli, Guglielmo
A probabilistic two-day delivery vehicle routing problem. TRISTAN 2004, Guadeloupe, 13. - 18. Juni 2004

Pflug, Georg Ch.
Value-at-risk in portfolio optimization: properties and computational approach. Journal of Risk, 7 (2), Winter 2004/05, pp.1 – 31, 2004

Pflug, Georg Ch., Ruszczynski Andrzej
A risk measure for income processes. In: Risk measures for the 21st century (G. Szegoe ed.), Chapter 13, pp. 249-269, J. Wiley and Sons, New York, 2004 , pp.249 -269, G. Szegoe, 2004, J. Wiley and Sons

Pflug, Georg Ch.
Lotteries. In: Encyclopedia of Actuarial Sciences. J. Teugels, B. Sundt, 2004, ets. J. Wiley and Sons

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.
Dynamic Stochastic Optimization. Lecture Notes in Economics and Mathematical Systems 532. Springer Verlag, 2004

Pötscher, Benedikt M.; Prucha, Ingmar R.
Contributions to Econometrics, Time Series Analysis, and Systems Identification: A Festschrift in Honor of Manfred Deistler. Journal of Econometrics, 118, Issue 1, 1-5, T. Amemiya, A.R. Gallant, J.F. Geweke, C. Hsiao, P.M. Robinson, A. Zellner, 2004, ISSN 0304-4076 Elsevier Science

Pötscher, Benedikt M.; Findley, David F.; Wei, C.Z.
Modelling of Time Series arrays by Multistep Prediction or Likelihood Methods. Journal of Econometrics, 118, Issue 1, 151-187, T. Amemiya, A.R. Gallant, J.F. Geweke, C. Hsiao, P.M. Robinson, A. Zellner, 2004, ISSN 0304-4076, Elsevier Science

Pötscher, Benedikt M.
Nonlinear Functions and Convergence to Brownian Motion: Beyond the Continuous Mapping Theorem. Econometric Theory, 20, Number 1, 1-22, Peter C.B. Phillips, 2004, ISSN 0266-4666, Cambridge University Press

Reschenhofer, Erhard
Unexpected features of financial time series: higher-order anomalies and predictability. Journal of Data Science, 2, 1-15, Min-Te Chao, 2004, 1680-743X, 1683-8602

Reschenhofer, Erhard
On subset selection and beyond Advances and Applications. Statistics, 4, 265-286, 2004, 0972-3617, Pushpa Publishing House

Reschenhofer, Erhard
Robust tests of the random walk hypothesis. Quantitative Finance, 4, 1-4, 2004, 1469-7688, Taylor & Francis plc.

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
Cantorian tableaux and permanents. L'Enseignement Mathématique 50 (2004), no. 3-4 pp.287-304, Genf, 2004, J. Wiley and Sons

Schachinger, Werner
Concentration of Size and Path Length of Tries. Combinatorics, Probability and Computing 13, pp.763-793, 2004

Schachinger, Werner
Distributional results for costs of partial match queries in asymmetric K-dimensional tries SIAM J. Computing, 33 (4), pp.952-983, 2004

Schachinger, Werner
An AEP-like property of the trie data structure. pp.570-575, 2004, CISS 2004, the 38th Annual Conference on Information Sciences and Systems, Department of Electrical Engineering, Princeton University, 17.-19. März 2004

Papers finished in 2004

Bomze, Immanuel
Optimization of functions with rank-two variation over a box. To appear in: European Journal of Operations Research (2005)

Bomze, Immanuel
Quartic formulation of standard quadratic optimization problems. To appear in: Journal of Global Optimization (2005)

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
Duality in Constrained Optimal Investment and Consumption Problems: A Synopsis.

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

Lozanov-Crvenkovic, Zagorka; Mirkov, Radoslava; Pilipovic, Stevan
Generalized Stochastic Processes in Algebras of Generalized Functions with Examples. Submitted to Journal of Functional Analysis

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-Variablen. Technical Report, TU Graz

Pflug, Georg; Mirkov, Radoslava
On Convergence of Discretizations of Stochastic Processes for Multi-Stage Stochastic Optimization Problems, Working Paper.

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
Model Selection and Inference: Facts and Fiction. To appear in: Econometric Theory (2005)

Pötscher, Benedikt M.; Nickl, Richard
Bracketing Metric Entropy Rates for Function Classes of Besov- and Sobolev-Type Defined on Borel Sets of 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

Person	Title	Sponsor	Total budget in EUR	Budget used in 2004 in EUR	Begin / End of the project	Women months / men months
Futschik, Andreas	Statistical Methods in Bioinformatics and Molecular Genetics, WTZ Polen	OEAD	4.000,00	2.000,00	01.03.2003 31.12.2004	1/1
Pflug, Georg Ch.	AURORA	FWF	303.000,00	103.900,00	01.04.2000 31.03.2006	0/36
Pflug, Georg Ch.	WEBOPT	EU	50.000,00	20.000,00	20.04.2003 19.04.2005	7/0
Pflug, Georg Ch.	RISK MEASURES	FWF	93.000,00	20.000,00	01.07.2004 30.06.2006	1/0

Research stays at other institutions

Person	Institution	Research topic	Duration in weeks
Baierl, Andreas	Wroclaw Technical University, Wroclaw, Poland	Locating Multiple Interacting Quantitative Trait Loci in Intercross Designs	1
Bomze, Immanuel	DIS, Universita "La Sapienza", Rom	Standard quadratic optimization: theory, procedures, applications	4
Futschik, Andreas	Tamkang University	Statistical Challenges in Genetics and Molecular Biology	4
Futschik, Andreas	Niigata University	Statistical Genetics	4
Futschik, Andreas	TU Wroclaw	Statistical Genetics	1
Pflug, Georg Ch.	University of Kiel	Stochastische Finanzmodelle	3
Pflug, Georg Ch.	University of Amsterdam	Schätzungen von Ableitungen von Markovprozessen	1
Pflug, Georg Ch.	University of British Columbia	Szenariengenerierung	1
Pflug, Georg Ch.	University Bozen	Credit Risk Modelling	4

Presentations at conferences

Person	Conference	Title of presentation
Gutjahr, Walter J.	National Research Council, Rome	Convergence results on general-purpose algorithms for stochastic combinatorial problems
Gutjahr, Walter J.	Institut für Mathematik, Universität Wien	Interaction dynamics of two reinforcement learners
Gutjahr, Walter J.	Symposium on Stochastic Algorithms, Foundations and Algorithms, University of Hertforshire, UK	A converging ACO algorithm for stochastic combinatorial problems
Klein, Irene	TU Wien	No Market Free Lunch and Large Financial Markets
Pflug, Georg Ch.	Deutsche Stochastik Tage, Karlsruhe	Hauptvortrag: Approximations of Stochastic Optimization Problems
Pflug, Georg Ch.	EUMOptFin Workshop Bergamo	New developments in DEA -Analysis
Pflug, Georg Ch.	APMOD London	VaR optimization through AVaR optimization
Pflug, Georg Ch.	ALM Seminar Wien	Fondsgebundene Lebensversicherungen mit Garantie
Pflug, Georg Ch.	10th Internatioal Conference on Stochastic Programming, Tucson	Dual representations of Risk Measures
Pötscher, Benedikt M.	Department of Economics, University of Maryland	Problems in Estimating the Distribution of Post-Model-Selection Estimators
Pötscher, Benedikt M.	Triangle Econometrics Workshop, Duke University	Some Problems in Inference Following Model Selection
Pötscher, Benedikt M.	Department of Economics, University of Pittsburgh	Performance Limits for Estimators of the Risk or Distribution of Shrinkage-Type Estimators, and Some General Lower Risk-bound Results
Pötscher, Benedikt M.	Department of Economics, Pennsylvania State University	Some Problems in Inference Following Model Selection
Pötscher, Benedikt M.	Department of Statistics, Pennsylvania State University	Performance Limits for Estimators of the Risk or Distribution of Shrinkage-Type Estimators, and Some General Lower Risk-bound Results
Pötscher, Benedikt M.	13th IFAC Symposion on Systems Identification, Rotterdam	Some Problems in Statistical Inference Following Model Selection
Pötscher, Benedikt M.	Econometric Time Series Analysis--Methods and Applications, Linz, A	Some Problems in Inference Following Model Selection
Pötscher, Benedikt M.	ESF-EMM Second Annual Meeting, Rome, I	Some Problems in Inference Following Model Selection
Schachinger, Werner	Eighth Seminar on Analysis of Algorithms, Strobl, A	Concentration of Distribution Results for Trie-Based Sorting of Continued Fractions

Talks given at other institutions

Person	Institution	Title
Bomze, Immanuel M.	AIRO Winter 2004 Workshop, Champoluc	Cost assessment in telecommunication networks and optimization of functions with rank-two variation over a box
Bomze, Immanuel M.	Universita "Ca Foscari", Venedig	Erasmus-Gastvorlesung: "Dynamical systems theory"
Bomze, Immanuel M.	Erice 2004 Workshop on Large Scale Non-Linear Optimization	Towards efficient and cheap bounds for Standard QPs
Bomze, Immanuel M.	AIRO 2004 Conference, Lecce	Towards efficient and cheap bounds for Standard QPs
Bomze, Immanuel M.	Universita di Calabria a Cosenza/Rende	Standard Quadratic Optimization Problems: theory, procedures, applications
Bomze, Immanuel M.	12th French-German-Spanish Conference on Optimization, Avignon	Towards efficient and cheap bounds for Standard QPs
Bomze, Immanuel M.	DIS, Universita "La Sapienza", Rom	Standard quadratic optimization: theory, procedures, applications
Frommlet, Florian	Dresden	The dependence structure of Sequence Alignment scores calculated with multiple Scoring Matrices
Frommlet, Florian	Turin	Study design for the last phase of the project "Eurochimerism Concerted Action“
Futschik, Andreas	Vorau	Mapping Multiple Interacting Quantitative Trait Loci
Futschik, Andreas	TU Wroclaw	Bootstrap and Subsampling of Biased Statistics
Futschik, Andreas	Dept. of Statistics, Tamkang University	Statistical Challenges in Genetics and Molecular Biology,
Futschik, Andreas	Dept. of Mathematics, Tamkang University	Bootstrap and Subsampling of Biased Statistics,
Futschik, Andreas	Dept. of Statistics, Long_Hua University	Statistical Challenges in Genetics and Molecular Biology,
Gutjahr, Walter J.	Int. Begegnungs- und Forschungszentrum für Informatik, Dagstuhl	Chains, disks and drums: Ant colony optimization dynamics on diverse construction graphs
Gutjahr, Walter J.	Austrian Workshop on Metaheuristics, Universität Graz	S-ACO: A metaheuristic approach to combinatorial optimization under uncertainty
Gutjahr, Walter J.	Int. Workshop on Ant Colony Optimization and Swarm Intelligence, Brussels	S-ACO: An ant-based approach to combinatorial optimization under uncertainty
Gutjahr, Walter J.	Tagung der OEGOR-Arbeitsgruppe ``Operations Research im Gesundheitswesen'', Wien	Internet-basierte dynamische Dienstzuteilung von Pool-Krankenschwestern
Gutjahr, Walter J.	E-Commerce Competence Center, Wien	Ein Web-basiertes regionales System zur dynamischen Dienstzuteilung von Pool-Krankenschwestern
Klein, Irene	TU Wien	No Market Free Lunch and Large Financial Markets

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	Fondsgebundene Lebensversicherungen mit Garantie
Pflug, Georg Ch.	Universität Bratislava	Risk Measures
Pötscher, Benedikt M.	European Center for Advanced Research in Economics and Statistics, Univ. Libre de Bruxelles	European Center for Advanced Research in Economics and Statistics, Univ. Libre de Bruxelles
Pötscher, Benedikt M.	Conference on Statistical Modeling, TU Graz	Conference on Statistical Modeling, TU Graz
Pötscher, Benedikt M.	Joint Statistical Meeting, Toronto	Joint Statistical Meeting, Toronto
Pötscher, Benedikt M.	Department of Economics and Business, Johann Wolfgang von Goethe Universität Frankfurt	Department of Economics and Business, Johann Wolfgang von Goethe Universität Frankfurt
Schachinger, Werner	Department of Electrical Engineering, Princeton University	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

Person	Teaching	Research	Administration
Baierl, Andreas	6	26	8
Bomze, Immanuel M.	15	15	10
Frommlet, Florian	10	20	10
Futschik, Andreas	15	15	12
Gutjahr, Walter J.	20	15	10
Klein, Irene	10	22	8
Mirkov, Radoslava	10	22	8
Pflug, Georg Ch.	20	20	10
Pötscher, Benedikt M.	17	13	20
Reschenhofer, Erhard	20	25	5
Rubey, Martin	4	36	4
Schachinger, Werner	12	18	10

Averaging teaching load in hours per week

Person	Total	Lectures	Hours of teaching With less than 10 graded participants
Baierl, Andreas	2	2	0
Bomze, Immanuel M.	9	0	2
Frommlet, Florian	4	0	1
Futschik, Andreas	19	7	8
Gutjahr, Walter J.	16	6	2
Klein, Irene	8	0	0
Mirkov, Radoslava	2	0	0
Pflug, Georg Ch.	21	16	2
Pötscher, Benedikt M.	12	10	2
Reschenhofer, Erhard	12	6	0
Rubey, Martin	4	0	0
Schachinger, Werner	10	0	2

Referee work for journals and organisations

Bomze, Immanuel M.	Information Sciences (1) Il 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

Gutjahr, Walter J.	Annals of Operations Research, Probability in the Engineering and Informational Sciences, European J. Of Operational Research, Information Processing Letters, IEE Trans. On Quality and Reliability, Central European J. Of Operations Research
Pflug,Georg Ch.	Associate Editor of the following Journals: Statistics and Probability Letters, Computational Optimization and Applications, Central European Journal of Operations Research, Stochastic Programming Electronic Publications, Austrian Journal of Statistics, Mathematical Methods of Optimization
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)
Bomze, Immanuel M.	OSG, Öst. Mathem.Gesellschaft (ÖMG), Öst. Gesellschaft f. OR (ÖGOR)
Pflug, Georg Ch.	Commitee on Stochastic Programming (Executive board of the Stochastic programming community), ÖGOR (Vorstand), OSG, ÖMG, INFORM
Pötscher, Benedikt M.	American Mathematical Society, American Statistical Association, Econometric Society, Institute of Mathematical Statistics, OSG, Verein für Socialpolitik, Ausschuss für Ökonometrie

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

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

supervisor	**author**	**DA/ DISS**
Gutjahr, Walter J.	Schwärzler, Jürgen	DISS 2
Gutjahr, Walter J.	Priesching, Sabine	DA
Gutjahr, Walter J.	Grundner, Christian	DA
Gutjahr, Walter J.	Hojka, Ulrich	DA
Gutjahr, Walter J.	Draxler, Wolfgang	DA
Gutjahr, Walter J.	Ennöckl, Clemens	DA
Pflug, Georg Ch.	Schinagl, Kerstin	DA
Pflug, Georg Ch.	Hochrainer, Stefan	DA
Pflug, Georg Ch.	Topaloglou, Nicolas (University of Cyprus)	DISS 2
Pflug, Georg Ch.	Smid, Martin (Charles University Prague)	DISS 2
Pflug, Georg Ch.	Kuhn, Daniel (Hochschule St. Gallen)	DISS 2

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

12. Jänner: Yu. Kaniorski, Bozen-Bolzano
A baseline model of industry evolution – Markov Processes and Doeblin conditions.

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

19. April: Robert deJong
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.

28. Juni: Ulrich K. Müller
A theory of robust long-run variance estimation.

11. November: W. Römisch, Berlin
Asymptolik 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 volability structures..

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