Institut für Statistik und Operations Research
Department of Statistics and Operations Research

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ANNUAL REPORT 2012

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Contents

1 Foreword

I am pleased to present the Annual Report of the Department of Statistics and Operations Research, which documents some of the many achievements in 2012. The Department of Statistics and Operations Research is part of the Faculty of Business, Economics and Statistics of the University of Vienna. Faculty members are active in research in various fields of Statistics, Econometrics, Operations Research, Applied Mathematics, and Computer Science. The department offers degree programs in Statistics at the bachelor, master, and PhD-level. During the academic year 2011/12 the department taught also many undergraduate and graduate courses for programs run by other departments, including the Department of Business Administration and the Department of Economics.

In 2012, our department has been strengthened by the arrival of Stefan Gollowitzer as assistant.

Regrettably, there were also several departures. Richard Nickl, Alois Pichler and Reinhard Ullrich left the department to pursue new professional opportunities. We wish them well in their new position.

I would like to express special thanks to Vera Lehmwald for editing the Annual Report 2012.

Andreas Futschik (HoD)

Vienna, June 2013

2 Faculty and Staff

2.1 Regular Faculty

Immanuel Bomze (Prof.)	Operations Research and Quantitative Decision Support, Game Theory and Modelling of Behaviour, Optimization Theory and Application, Asymptotic Statistics, Stochastic Modelling, Dynamical Systems
Andreas Futschik (Assoc. Prof.)	Asymptotic Statistics, Applied Statistics, Bioinformatics
Stefan Gollowitzer (Dipl.-Ing.)	Combinatorial Optimization, (Mixed) Integer Programming, Network Design
Walter Gutjahr (Prof.)	Optimization Theory, Discrete Optimization, Stochastic Modeling, Multicriteria Decision Analysis
Nina Huber (Mag.)	Mathematical Statistics, Predictive Inference, Shrinkage Estimation in High Dimensions, Nonparametric Regression
Irene Klein (Assoc. Prof.)	Stochastic Finance
Hannes Leeb (Prof.)	Model Selection, Regularization, and Shrinkage, Statistical Analysis of High-Dimensional Data, Spectral Analysis of Large Random Matrices
Ivana Ljubic (Ass. Prof.) (on leave)	Algorithmic Operations Research, Algorithm Engineering
Ivana Milovic (MSc)	Model Selection in High-Dimensional Linear Models
Richard Nickl (Dr.) (on leave)	Probability and Statistics in Infinite Dimensions
Georg Pflug (Prof.)	Mathematical Statistics, Stochastic Optimization, Risk Management
Alois Pichler (Dr.)	Stochastic Optimization, Risk Management
Benedikt Pötscher (Prof.)	Econometrics, Statistics, Time Series Analysis
David Preinerstorfer (MMag.)	Mathematical Statistics, Econometrics, Time Series Analysis, Psychometrics
Erhard Reschenhofer (Assoc. Prof.)	Time Series Analysis, Financial Econometrics, Automatic Model Selection, Chronobiology
Werner Schachinger (Assoc. Prof.)	Optimization, Probabilistic Analysis of Algorithms
Lukas Steinberger (Mag.)	Mathematical Statistics, Statistical Analysis of High-Dimensional Data
Reinhard Ullrich (MMag.)	Evolutionary Game Theory and Dynamical Systems

2.2 Externally Funded Faculty

Johanna Bertl (Mag.)	Biostatistics, Approximate Inference
David Hirschmann (Mag.)	Energy Markets, Numerical Methods of Optimal Control, Dynamical Games, Jump Diffusion Processes
Raimund Kovacevic (Dr.)	Stochastic Optimization, Quantitative Risk Management, Stochastic Processes in Finance and Insurance
Anna Timonina (MSc)	Stochastic Optimization, Robust Optimization, System Analysis, Information Control and Processing, Data Mining

2.3 External Lecturers (Academic Year 2011/12)

Andreas Baierl (Dr.), Johann Brandstetter (Dr.), Andreas Chwatal (Dr.), Manfred Deistler (Prof., University of Technology Vienna), Marlies Dolezal (Dr.), Evelina Erlacher (Dr.), Florian Frommlet (Privatdoz.), Angelika Geroldinger (Mag.), Clemens Hanel (Dr.), David Hirschmann (Mag.), Florian Jarre (Prof., Heinrich-Heine University Duesseldorf), Johannes Klotz (Mag.), Carolin Kosiol (Dr.), Raimund Kovacevic (Dr.), Christoph Krall (Dr.), Markus Leitner (Dr.), Ivana Ljubic (Ass. Prof.), Herbert Nagel (Dr.), Nysret Musliu (Privatdoz.), Stefan Rath (Dr.), Peter Reiter (Dr.), Robin Ristl (Mag.), Barbara Schneider (Ass. Prof.) Harald Schwab (Dr.), Christian Spreitzer (Mag.), Gabriel Strasser (Mag.), Alexander Tichy (Dr.), Reinhard Ullrich (MMag.), Claus Vogl (Dr., University of Veterinary Medicine Vienna), Martin Wagner (Dr.), Bertram Wassermann (Mag.), Johannes Wessely (Mag.), Martin Wolfsegger (Dr.), David Wozabal (Dr., Department of Business Administration, University of Vienna), Nancy Wozabal (Dr.), Marcus Wurzer (Dr.), Sonja Zehetmayer (Dr.)

2.4 Teaching Assistants (Academic Year 2011/12)

Karl Ewald, Christine Wallisch

2.5 Tutors (Academic Year 2011/12)

Buket Kul, Sarah Dippenaar, Aysegül Engin, Markus Gabl, Peter Gross, Helena Hagauer, Christina Häusler, Bernhard Hrobath, Lisa Maria Inreiter, Daniel Obszelka, Sarah Reiter, Peter Reschenhofer, Christoph Scheuch, Carolina Torossian, Michaela Zehetner

2.6 Administrative Assistants

Birgit Ewald, Simone Hackl, Gerald Kamhuber, Vera Lehmwald, Manuela Nicham-Zorn

2.7 Systems Administrators

Jürgen Berlakovich, Georg Fochler, Stefan Geißler, Rolf Karner, Svetlana Mihajlovic

3 Visitors

Eduardo Alvarez-Miranda (University of Bologna, Italy), Andreas Bley (TU Berlin, Germany), Simon Boitard (INRA Toulouse, France), Marco Gori (University of Siena, Italy), John Hartigan (Yale University, USA), Eiichi Isogai (Niigata University, Japan), Olaf Maurer (TU Berlin, Germany), Naomi Shaked-Monderer (Emek Yezreel College, Israel), Stefano Smriglio (University of L'Aquila, Italy)

4 Teaching

4.1 Courses Taught (Academic Year 2011/12)

Winter Term 2011/12

Lecturer	Course Title
Andreas Baierl/Marcus Hudec	UK Programming in Statistics
Andreas Baierl/Sonja Zehetmayer	UK Biostatistics
Immanuel Bomze	PhD-AW: Advanced Optimization UK Applied Optimization
Johann Brandstetter	FK WMS: Business Mathematics 2 (3 sections)
Andreas Chwatal	VK STEOP: Introduction to Business Mathematics (VK) (2 sections)
Evelina Erlacher	UE STEOP: Linear Algebra (UE)
Florian Frommlet	UE Exercises in Markov Processes
Andreas Futschik	SE Statistical Inference in Biostatistics and Genetics UK Case Studies in Statistics VO STEOP: Exercises in Probability (VO)
Andreas Futschik/Erhard Reschenhofer	PR Practical Course
Andreas Futschik/Alexander Tichy/Martin Wolfsegger	UK Selected Topics in Statistics
Reinhard Bürger/Andreas Futschik/Joachim Hermisson/Christian Schlötterer	SE Seminar (Mathematical population genetics)
Angelika Geroldinger	VK STEOP: Introduction to Business Mathematics (VK) (2 sections)
Wilfried Grossmann	UK Applied Statistics
Walter Gutjahr	UK Decision Support VO+UE Network Analysis
Walter Gutjahr/Peter Reiter	EK KFK OR: Operations Research I
Walter Gutjahr/Stefan Rath	EK KFK CTR/OR/ORGA/PÖ: Game Theory VU Computational Techniques
Clemens Hanel	UE STEOP: Exercises in Probability (UE) (2 sections) VK STEOP: Introduction to Business Mathematics (VK) (2 sections)
David Hirschmann	VK STEOP: Introduction to Business Mathematics (VK) (2 sections)
Nina Huber	UE Linear Models (3 sections)

Lecturer	Course Title
Marcus Hudec	UK Complex Statistical Methods
Irene Klein	VO Markov Processes UK Financial and Insurance Mathematics
Irene Klein/Johann Brandstetter	UK STEOP: Introduction to Business Mathematics
Carolin Kosiol/Marlies Dolezal	UK Statistical Genetics and Bioinformatics
Raimund Kovacevic/Alois Pichler	UK Mathematical Statistics
Christoph Krall	FK WMS: Business Statistics 1 (2 sections)
Hannes Leeb	UK Asymptotic Statistics SE PhD-AW: ISDS-Colloquium
Hannes Leeb/Nina Huber	UK Probability Theory 1
Markus Leitner	VK STEOP: Introduction to Business Mathematics (VK) (2 sections)
Nysret Musliu/Johannes Klotz	UK Machine Learning
Herbert Nagel	FK WMS: Business Statistics 1 FK WMS: Business Statistics 2 (2 sections)
Georg Pflug	UK Introduction to Financial Mathematics VO PhD-AW: Stochastic Optimization
Georg Pflug/Raimund Kovacevic	VO STEOP: Basic Principles of Statistics
Alois Pichler	UE STEOP: Exercises in Probability (UE)
Benedikt Pötscher	VO Linear Models UK PhD-VGSE: Asymptotic Properties of M-Estimators
Benedikt Pötscher/Manfred Deistler/Hannes Leeb	SE PhD-AW: Research Privatissimum in Econometrics/Statistics
Benedikt Pötscher/Hannes Leeb/Martin Wagner	SE PhD-VGSE: Research seminar in Econometrics
Erhard Reschenhofer	UK Time Series Analysis
Werner Schachinger	VO Advanced Analysis UE Advanced Analysis
Werner Schachinger/Andreas Novak	VO STEOP: Linear Algebra (VO)
Harald Schwab	FK WMS: Business Mathematics 1 (2 sections) FK WMS: Business Statistics 1
Christian Spreitzer	UE STEOP: Linear Algebra (UE) VK STEOP: Introduction to Business Mathematics (VK)
Gabriel Strasser	FK WMS: Business Mathematics 1 (2 sections) UE STEOP: Linear Algebra (UE)
Reinhard Ullrich	FK WMS: Business Mathematics 1 UE STEOP: Exercises in Probability (UE) (2 sections)

Lecturer	Course Title
Claus Vogl	UK Biometrics 2
Bertram Wassermann	FK WMS: Business Statistics 2
Johannes Wessely	VK STEOP: Introduction to Business Mathematics (VK)
Nancy Wozabal	UE STEOP: Exercises in Probability (UE)

Summer Term 2012

Immanuel Bomze	VO Analysis
Immanuel Bomze/Werner Schachinger	UK PhD-AW: Advanced Optimization
Johann Brandstetter	FK WMS: Business Mathematics 2 (3 sections)
Andreas Chwatal	VK Introduction to Business Mathematics (2 sections)
Evelina Erlacher	UE Exercises in Analysis
Florian Frommlet	UK Linear Multivariate Statistics UK Biometrics 1
Andreas Futschik	PR Statistical Genetics and Bioinformatics
Andreas Futschik/Marcus Hudec	VO Introduction to Statistical Inference
Andreas Futschik/Andreas Baierl	VO Introduction to Biostatistics
Andreas Futschik/Carolin Kosiol	UK PhD-AW: Applied Statistics
Andreas Futschik/Reinhard Bürger/Joachim Hermisson/Christian Schlötterer	SE Seminar (Mathematical population genetics)
Andreas Futschik/Georg Heinze/Barbara Schneider/Alexander Tichy	PR Statistical Consulting
Angelika Geroldinger	FK WMS: Business Mathematics 2
Wilfried Grossmann	FK nBWM INF: Appl. Multivariate Stat.f.Business Stud. - Applied Multivariate Statistics for Business Students
Wilfried Grossmann/Marcus Hudec	UK Generalized Linear Model
Walter Gutjahr	UK Methods of Decision Support SE KFK OR: Computational Operations Research
Clemens Hanel	VK Introduction to Business Mathematics FK WMS: Business Statistics 1 (2 sections)
David Hirschmann	FK WMS: Business Statistics 1
Nina Huber	UE Exercises in Statistical Inference (2 sections)
Marcus Hudec	UK Classification, Clustering and Discrimination
Marcus Hudec/Andreas Baierl	UK Computational Statistics
Irene Klein	UK Stochastic Processes

Lecturer	Course Title
Irene Klein/Harald Schwab	UK STEOP: Introduction to Business Mathematics (UK)
Raimund Kovacevic	UK KFK OR: Operations Research II
Christoph Krall	FK WMS: Business Statistics 1 (2 sections)
Hannes Leeb	UK Probability Theory 2 SE PhD-AW: ISOR-Colloquium
Markus Leitner	VK Introduction to Business Mathematics (2 sections)
Ivana Ljubic	UK Graph Algorithms and Network Flows
Herbert Nagel	FK WMS: Business Statistics 2 (2 sections)
Georg Pflug	UK Introduction to Insurance Mathematics SE Seminar in Statistics for Master Studies VO PhD-AW: Advanced Stochastic Processes
Georg Pflug/David Wozabal	UK Nonparametric Inference and Resampling
Alois Pichler	UE Exercises in Analysis SE Seminar in Statistics
Benedikt Pötscher	UK Introduction to Econometrics UK Econometrics
Benedikt Pötscher/Hannes Leeb	SE Research Privatissimum in Econometrics/Statistics
Benedikt Pötscher/Hannes Leeb/Martin Wagner	SE PhD-VGSE: Research seminar in Econometrics
David Preinerstorfer	UE Exercises in Statistical Inference
Erhard Reschenhofer	UK Multivariate Time Series Analysis FK nBWM: Financial Econometrics (2 sections)
Robin Ristl	FK WMS: Business Statistics 2
Werner Schachinger	UK Stochastic Models UE Exercises in Analysis
Harald Schwab	FK WMS: Business Mathematics 1 (3 sections)
Christian Spreitzer	FK WMS: Business Mathematics 1 FK WMS: Business Mathematics 2
Gabriel Strasser	FK WMS: Business Mathematics 1 UE Exercises in Analysis UE STEOP: Linear Algebra (UE)
Gabriele Uchida	PR KFK OR: Software Applications in Operations Research
Reinhard Ullrich	UE STEOP: Exercises in Probability (UE) (2 sections) UE Exercises in Statistical Inference
Johannes Wessely	FK WMS: Business Mathematics 1 VK Introduction to Business Mathematics
Marcus Wurzer	FK WMS: Business Statistics 2

4.2 Theses Supervised

4.2.1 PhD Theses in Progress

Supervisor	Author	Title
Immanuel Bomze, Werner Schachinger	Reinhard Ullrich	Selecting equilibria from an ample choice
Immanuel Bomze, Ivana Ljubic	Markus Sinnl	Bi-objective optimization for telecommunication networks
Andreas Futschik	Johanna Bertl	Approximate inference in population genetics
Hannes Leeb	Nina Huber	Shrinkage methods for prediction out-of-sample: performance and selection of estimators
Hannes Leeb	Ivana Milovic	Model selection in high-dimensional linear models in situations where the number of explanatory variables is substantially larger than the sample size
Hannes Leeb	Lukas Steinberger	Statistical inference when fitting linear models to high dimensional data
Ivana Ljubic*	Eduardo Alvarez-Miranda (University of Bologna)	Algorithms for robust network design problems
Georg Pflug	Anna Timonina	Approximation of probability distributions in multi-stage stochastic optimization
Benedikt M. Pötscher	David Preinerstorfer	Autocorrelation robust testing in time series regression models
Erhard Reschenhofer	Jürgen Holl	Stochastic unit-root models in economics
Erhard Reschenhofer	Georg V. Lehecka	Eigenschaften und Beziehungen von Agrarrohstoffpreisen

4.2.2 PhD Theses Finished

Supervisor	Author	Title
Immanuel Bomze, Walter J. Gutjahr*	Peter Putz	Fiber to the home, cost optimal design of last-mile broadband telecommunication networks
Immanuel Bomze, Ivana Ljubic, Walter J. Gutjahr*	Stefan Gollowitzer	Mixed integer programming approaches to problems combining network design and facility location
Andreas Futschik	Muhammad Faisal	Statistical challenges in modern genetics

* Reviewer

Supervisor	Author	Title
Walter J. Gutjahr	Stefan Rath	Location problems in disaster relief operations with multiple objectives
Walter J. Gutjahr*	Philipp Thoma	Efficient calculation of the Greeks: An application of measure valued differentiation

4.2.3 Master Theses in Progress

Supervisor	Author	Title
Erhard Reschenhofer	Denise Mannen	Preis- und Lohnentwicklung in langfristiger Perspektive: Bauarbeiterlöhne und Weizenpreise in London 1301-1913
Erhard Reschenhofer	Carina Steindl	Model selection criteria for the estimation of structural breaks
Erhard Reschenhofer	Kevin Windisch	Portfolio-Optimierung: Eine Analyse gängiger Methoden

4.2.4 Master Theses Finished

Supervisor	Author	Title
Andreas Futschik	Thomas Glaser	Weighting procedures to counter unit nonresponse bias of estimators for sample surveys
Andreas Futschik	Bernhard Hammer	Statistical models for time use data
Walter J. Gutjahr	Mario Clemen	Standort-Tourenplanung anhand eines ungarischen Entsorgungsunternehmens
Walter J. Gutjahr	Josipa Bagaric	Modellierung von Notfallplänen mit Hilfe des stochastic resource-constrained project scheduling problem formalismus
Walter J. Gutjahr	Marlene Weiss	Detecting sets of linked key players in social networks
Hannes Leeb	Karl Ewald	On the influence of model selection on confidence regions for marginal associations in the linear model
Erhard Reschenhofer	Michaela Lingler	Aktienmarkt und Mondzyklus - eine statistische Untersuchung
Erhard Reschenhofer	Markus Mayer	Exchange rate intervention and inflation: an analysis of the maximum floor in Switzerland
Erhard Reschenhofer	Lukas Steinberger	Forecasting random walks with structural breaks: averaging across estimation windows

4.2.5 Bachelor Theses

Andreas Futschik (2), Alois Pichler (3), Benedikt Pötscher (1), Erhard Reschenhofer (5)

5 Publications

5.1 Journal Articles

Boitard, Simon, Schlötterer, Christian, Nolte, Viola, Pandey, Ram-V., **Futschik**, **Andreas**: Detecting selective sweeps from pooled next generation sequencing samples. *Molecular Biology and Evolution* **29**, 2177-2186, 2012.

Bomze, **Immanuel**, Dür, Mirjam, Teo, Chung-Piaw: Copositive Optimization. *Optima* **89**, 2-10, 2012.

Bomze, **Immanuel**, Grippo, Luigi, Palagi, Laura: Unconstrained formulation of standard quadratic optimization problems. *TOP* **20**, 35-51, 2012.

Bomze, Immanuel, Ling, Chen, Qi, Liqun, Zhang, Xinzhen: Standard bi-quadratic optimization problems and unconstrained polynomial reformulations. *Journal of Global Optimization* **52**, 663-687, 2012.

Bomze, **Immanuel**, Locatelli, Marco: Separable standard quadratic optimization problems. *Optimization Letters* **6**, 857-866, 2012.

Bomze, Immanuel, Schachinger, Werner, Uchida, Gabriele: Think co(mpletely)positive ! Matrix properties, examples and a clustered bibliography on copositive optimization. *Journal of Global Optimization* **52** (special issue in memory of Professor Reiner Horst), 423-445, 2012.

Bomze, Immanuel: Copositive optimization – recent developments and applications. *European Journal of Operational Research* **216**, 509-520, 2012.

Froeschl, Karl A., **Gutjahr**, **Walter J**., Denk, Michaela, Riedmann, Harald, Stummer, Christian: Training on the project: a quantifying approach to competence development. *Knowledge Management Research and Practice* **10**, 64-78, 2012.

Frommlet, Florian, **Ljubic**, **Ivana**, Arnardóttir, Helga Björk, Bogdan, Małgorzata: QTL Mapping Using a Memetic Algorithm with Modifications of BIC as Fitness Function. *Statistical Applications in Genetics and Molecular Biology* **11 (4)** (available online since 18th May 2012, DOI: 10.1515/1544-6115.1793).

Gottfried, Michael, Pauli, Harald, **Futschik**, **Andreas** et al.: Continent-wide response of mountain vegetation to climate change. *Nature Climate Change* **2**, 111-115 (available online since 10th January 2012, DOI: 10.1038/nclimate1329).

Gutjahr, **Walter J**.: Runtime analysis of an evolutionary algorithm for stochastic multi-objective combinatorial optimization. *Evolutionary Computation* **20**, 395-421, 2012.

Hochrainer-Stigler S., **Pflug**, **Georg Ch**.: Risk management against extremes in a changing environment: a risk-layer approach using copulas. *Environmetrics* **23 (8)**, 663-672, 2012.

Kovacevic, **Raimund**: Conditional risk and acceptability Mappings as Banach-lattice valued mappings. *Statistics & Risk Modeling* **29 (1)**, 1-18, 2012.

Ljubic, **Ivana**, **Gollowitzer**, **Stefan**: Layered Graph Approaches to the Hop Constrained Connected Facility Location Problem. *INFORMS Journal on Computing* (available online since 11th April 2012, DOI:10.1287/ijoc.1120.0500).

Ljubic, **Ivana**, Putz, Peter, Salazar-Gonzalez, Juan José: Exact Approaches to the Single-Source Network Loading Problem. *Networks* **59 (1)**, 89-106, 2012.

Pflug, **Georg Ch**., **Pichler**, **Alois**, Wozabal, David: The 1/N investment strategy is optimal under high model ambiguity. *Journal of Banking & Finance* **36 (2)**, 410-417, 2012.

Pflug, **Georg Ch**., **Pichler**, **Alois**: A distance for multistage stochastic optimization models. *SIAM Journal on Optimization* **22**, 1-23, 2012.

Preinerstorfer, **David**, Formann, Anton K.: Parameter recovery and model selection in mixed rasch models. *British Journal of Mathematical and Statistical Psychology* **65 (2)**, 251-262, 2012.

Reiter, Peter, **Gutjahr**, **Walter J**.: Exact hybrid algorithms for solving a bi-objective vehicle routing problem. *Central European Journal of Operations Research* **20**, 19-43, 2012.

Reschenhofer, **Erhard**, Schilde, Michael, Oberecker, Eva, Payr, Ellen, Tandogan, Hasan T., Wakolbinger, Lea M.: Identifying the determinants of foreign direct investment: a data-specific model selection approach. *Statistical Papers* **53**, 739-752, 2012.

Tricoire, Fabien, Graf, Alexandra, **Gutjahr**, **Walter J**.: The bi-objective stochastic covering tour problem. *Computers and Operations Research* **39**, 1582-1592, 2012.

Wagner, Kathrin, Barth, Kerstin, Palme, Rupert, **Futschik**, **Andreas**, Waiblinger, Susanne: Integration into the dairy cow herd: long-term effects of mother contact during the first twelve weeks of life. *Applied Animal Behaviour Science* **141 (3-4)**, 117-129, 2012.

5.2 Contributions to Proceedings and Edited Books

Analui, **Bita**, **Kovacevic**, **Raimund**: Multistage Stochastic Optimization in Hydroelectric Operation. In: Suhl, Leena et al.: *Applied Mathematical Optimization and Modelling – APMOD 2012 Extended Abstracts*. *DSOR Contributions to Information Systems* **Vol**. **8**. Paderborn, 2012.

Astorino, Annabella, **Bomze**, **Immanuel M**., Brito, Maria Paula, Gaudioso, Manlio: Two spherical separation procedures via non-smooth convex optimization. In: de Simone, V., di Serafino, D., Toraldo, G. (Eds.): *Recent advances in nonlinear optimization and equilibrium problems: a tribute to Marco D'Apuzzo, Quaderni di Matematica, Dipartimento di Matematica, Seconda Università degli Studi di Napoli*, **Vol**. **27**. Aracne, ISBN 978-88-548-5687-5, 2012.

Gouveia, Luis, Leitner, Markus, **Ljubic**, **Ivana**: On the Hop Constrained Steiner Tree Problem with multiple Root Nodes. In: Ridha Mahjoub, A., Markakis, Vangelis, Milis, Ioannis, Paschos, Vangelis Th. (Eds.): *Combinatorial Optimization. Second International Symposium, ISCO 2012, Athens, Greece, April 19-21, 2012. Lecture Notes in Computer Science* **7422**, 201-212, 2012.

Kovacevic, **Raimund**, **Pichler**, **Alois**: Scenario Tree Generation – a Process Distance Approach. In: Suhl, Leena et al.: *Applied Mathematical Optimization and Modelling – APMOD 2012 Extended Abstracts*. *DSOR Contributions to Information Systems* **Vol**. **8**. Paderborn, 2012.

Kratica, Jozef, Leitner, Markus, **Ljubic**, **Ivana**: Variable Neighborhood Search for Solving the Balanced Location Problem. In: *EUROmC XXVIII VNS. Electronic Notes in Discrete Mathematics* **39**, 21-28, 2012.

Mechler, R., Hochrainer, S., Linnerooth-Bayer, J., **Pflug**, **Georg Ch**.: Public sector financial vulnerability to disasters: The IIASA CATSIM model. In: Birkmann, J. (Ed.): *Measuring Vulnerability to Natural Hazards: Towards Disaster Resilient Societies*. United Nations University Press, Tokyo, Japan, 380-398, 2012.

5.3 Technical Reports and Working Papers

Alvarez-Miranda, Eduardo, **Ljubic**, **Ivana**, Toth, Paolo: A Note on the Bertsimas and Sim Algorithm for Robust Combinatorial Optimization Problems. To appear in: *4OR*, 2013 (DOI: 10.1007/s10288-013-0231-6).

Bomze, Immanuel, Eichfelder, Gabriele: Copositivity detection by difference-of-convex decomposition and ω-subdivision. To appear in: *Mathematical Programming*.

Cordero, Fernando, **Klein**, **Irene**, Ostafe, Lavinia: Binary markets under transaction costs.

Gollowitzer, **Stefan**, Gendron, Bernard, **Ljubic**, **Ivana**: A cutting plane algorithm for the capacitated connected facility location problem. To appear in: *Computational Optimization and Applications*, 2013 (DOI: 10.1007/s10589-013-9544-9).

Gollowitzer, **Stefan**, Gouveia, Luis, Laporte, Gilbert, Pereira, Dilson Lucas, Wojciechowski, Adam: A Comparison of Several Models for the Hamiltonian p-Median Problem. Submitted to: *Networks*.

Gollowitzer, **Stefan**, Gouveia, Luis, **Ljubic**, **Ivana**: Enhanced Formulations and Branch-and-Cut for the Two Level Network Design Problem with Transition Facilities. To appear in: *European Journal of Operational Research* **225 (2)**, 211-222, 2013 (DOI: 10.1016/j.ejor.2012.09.040).

Gutjahr, **Walter J**., **Pichler**, **Alois**: Stochastic Multi-Objective Optimization: a Survey on Non-Scalarizing Methods. To appear in: *Annals of Operations Research*, 2013.

Gutjahr, **Walter J**.: A three-objective optimization approach to cost-effectiveness analysis under uncertainty. To appear in: *Proceedings of the International Annual Conference of the German Operations Research Society, Hannover, Sept. 4-7, 2012*.

Gutjahr, **Walter J**.: Multi-objective stochastic optimization under partial risk neutrality.

Hirschmann, **David**: Optimal Quality Provision when Reputation is subject to Random Inspections. Submitted to: *Operations Research Letters*.

Huber, **Nina**, **Leeb**, **Hannes**: Shrinkage estimators for prediction out-of-sample: Conditional performance. To appear in: *Communications in Statistics – Theory and Methods*.

Klein, **Irene**, Schmidt, Thorsten, Teichmann, Josef: A large financial markets approach to bond markets.

Leeb, **Hannes**, **Pötscher**, **Benedikt**: Testing in the presence of nuisance parameters: Some comments on tests post-model-selection and random critical values.

Leeb, **Hannes**: On the conditional distributions of low-dimensional projections from high-dimensional data. Revision, submitted to: *Annals of Statistics*.

Pflug, **Georg Ch**., **Kovacevic**, **Raimund**: Are time consistent risk functionals information monotone? (revised version).

Pflug, **Georg Ch**., **Pichler**, **Alois**: On Time Consistent Decomposition of Multistage Stochastic Programs.

Pflug, **Georg Ch**., **Pichler**, **Alois**: Time Consistency and Temporal Decomposition of Positively Homogeneous Risk Functionals.

Pflug, **Georg Ch**., Wets, R.: Shape restricted nonparametric Regression with overall noisy Measurements. To appear in: *Nonparametric Statistics*.

Pichler, **Alois**, **Kovacevic**, **Raimund M**.: Scenario Trees – A Process Distance Approach.

Pichler, **Alois**, Shapiro, Alexander: Uniqueness of Kusuoka Representation.

Pichler, **Alois**: Evaluations of Risk Measures for Different Probability Measures. To appear in: *SIAM Journal on Optimization* **23**, 530-551, 2013.

Pichler, **Alois**: Insurance Pricing under Ambiguity.

Pichler, **Alois**: Premiums And Reserves, Adjusted By Distortions.

Pötscher, **Benedikt M**.: On the Order of Magnitude of Sums of Negative Powers of Integrated Processes. To appear in: *Econometric Theory* **28**, 2013 (First View Articles, November 2012, pp. 1-17).

Ramsey, David, **Futschik**, **Andreas**: DNA pooling and statistical tests for the detection of single nucleotide polymorphisms. To appear in: *Statistical Applications in Genetics and Molecular Biology*.

Reschenhofer, **Erhard**, Lingler, Michaela: Detecting synchronous cycles in financial time series of unequal length.

Reschenhofer, **Erhard**, Ploberger, Werner, Lehecka, Georg V.: Detecting fuzzy periodic patterns in futures spreads. To appear in: *Statistical Papers*.

Reschenhofer, **Erhard**, **Preinerstorfer**, **David**, **Steinberger**, **Lukas**: Non-monotonic penalizing for the number of structural breaks. To appear in: *Computational Statistics*.

Reschenhofer, **Erhard**: Log-periodogram regression with odd Fourier frequencies.

Reschenhofer, **Erhard**: Robust testing for stationarity of global surface temperature. To appear in: *Journal of Applied Statistics*.

Shaked-Monderer, Naomi, **Bomze**, **Immanuel**, Jarre, Florian, **Schachinger**, **Werner**: On the cp-rank and minimal cp factorizations of a completely positive matrix. To appear in: *SIAM Journal on Matrix Analysis and Applications*, 2013.

Timonina, **Anna**: On the Distance between Stochastic Processes in Multi-Stage Stochastic Optimization Programs. To appear in: *Computational Management Science* (in preparation for the print).

Timonina, **Anna**: Optimal strategies for risk-management of catastrophic events. IIASA working paper.

6 Presentations

6.1 Conference Presentations

	Conference	Title of Presentation
Johanna Bertl	MASAMB (22nd Annual Workshop on Mathematical and Statistical Aspects of Molecular Biology), Berlin, Germany	Approximate maximum likelihood inference for coalescent models (poster)
Johanna Bertl	Conference on Mathematical and Computational Evolutionary Biology 2012, Hameau de l'Etoile, France	Approximate inference for high dimensional population genetic models using stochastic gradient algorithms
Immanuel Bomze	EUROPT'12 (10th EUROPT Workshop on Advances in Continuous Optimization), Šiauliai, Lithuania	On gaps and dots – duality and attainability in copositive optimization
Stefan Gollowitzer	Optimization Days 2012, Montreal, Canada	Capacitated network design with facility location
Stefan Gollowitzer	ELAVIO 2012 (XVI Latin American Summer School on Operations Research), Vale dos Vinhedos, Rio Grande do Sul, Brazil	Capacitated network design with facility location
Walter J. Gutjahr	ORP3 '12 (Operation Research Peripatetic Postgraduate Program), Linz, Austria (invited keynote talk)	Heuristic techniques for stochastic combinatorial optimization
Walter J. Gutjahr	OR 2012 (International Annual Conference of the German OR Society), Hannover, Germany	A three-objective optimization approach to cost-effectiveness analysis under uncertainty
Nina Huber	Workshop on Statistical Inference in Complex/High-Dimensional Problems, Vienna, Austria	Shrinkage estimators for prediction out-of-sample: conditional performance
Nina Huber	8th World Congress in Probability and Statistics, Istanbul, Turkey	Shrinkage estimators for prediction out-of-sample: conditional performance
Raimund Kovacevic	ÖGOR-Jahrestagung 2012, Vienna, Austria (invited)	Bilevel optimization – overview and applications
Raimund Kovacevic	VOCAL 2012 (Veszprém Optimization Conference: Advanced Algorithms), Veszprém, Hungary (invited)	Risk management in energy production and trading

	Conference	Title of Presentation
Raimund Kovacevic	ISMP 2012 (21st International Symposium on Mathematical Programming), Berlin, Germany (invited)	A process distance approach for scenario tree generation with applications to energy models
Raimund Kovacevic	APMOD 2012 (International Conference on Applied Mathematical Optimization and Modelling), Paderborn, Germany (invited)	Scenario tree generation – a process distance approach
Hannes Leeb	CFE (Center for Formal Epistemology) Workshop: Foundations for Ockham's razor, Carnegie Mellon University, Pittsburgh, USA (invited)	Inference post-model-selection, simplicity, and the role of sample size
Hannes Leeb	International Workshop on the Perspektives of High-dimensional Data Analysis II, Montreal, Canada (invited)	On the conditional distribution of low-dimensional projections from high-dimensional data
Hannes Leeb	Workshop on Statistical Inference in Complex/High-Dimensional Problems, Vienna, Austria	On the conditional distribution of low-dimensional projections from high-dimensional data
Hannes Leeb	8th World Congress in Probability and Statistics, Istanbul, Turkey	On the conditional distribution of low-dimensional projections from high-dimensional data
Ivana Ljubic	The 11th INFORMS Telecommunications Conference 2012, Boca Raton, FL, USA	Solving two-stage network design problems by two-stage branch-and-cut
Ivana Ljubic	The 11th INFORMS Telecommunications Conference 2012, Boca Raton, FL, USA	On the hop constrained Steiner tree problem with multiple root nodes
Ivana Ljubic	ISCO 2012 (2nd International Symposium on Combinatorial Optimization), Athens, Greece	Capacitated network design and facility location
Ivana Ljubic	EURO 2012 (25th European Conference on Operational Research), Vilnius, Lithuania	Capacitated network design and facility location
Ivana Ljubic	ISMP 2012 (21st International Symposium on Mathematical Programming), Berlin, Germany	Layered graph models for hop constrained trees with multiple roots
Alois Pichler	EURO 2012 (25th European Conference on Operational Research), Vilnius, Lithuania	Decomposition of risk measures

	Conference	Title of Presentation
Georg Pflug	APMOD 2012 (International Conference on Applied Mathematical Optimization and Modelling), Paderborn, Germany (invited)	On stochastic bilevel programs
Georg Pflug	CMS 2012, London, UK	On stochastic bilevel programs
Georg Pflug	EURO 2012 (25th European Conference on Operational Research), Vilnius, Lithuania	Ambiguity in multistage stochastic programming and worst case trees
Georg Pflug	ISMP 2012 (21st International Symposium on Mathematical Programming), Berlin, Germany	Stochastic bilevel programs with applications to electricity contracts
Georg Pflug	GOR, Hannover, Germany	On worst case trees in stochastic programming
Georg Pflug	Summer Academy Ulm, Germany (invited)	Advanced stochastic methods to model risk
Georg Pflug	VOCAL 2012 (Veszprém Optimization Conference: Advanced Algorithms), Veszprém, Hungary (invited)	Time consistency in dynamic stochastic programming
Benedikt M. Pötscher	SETA 2012 (The 2012 International Symposium on Econometric Theory and Applications) (Keynote Address, The Econometric Theory Lecture), Shanghai, China	On the size and power of heteroskedasticity and autocorrelation robust test in time series regression
Benedikt M. Pötscher	Statistical Models for Financial Data III, Graz, Austria (invited)	On the size and power of heteroskedasticity and autocorrelation robust test in time series regression
Benedikt M. Pötscher	International Workshop on Perspectives on High-dimensional Data Analysis II, Montreal, Canada (invited)	Distributional results for thresholding estimators in high-dimensional Gaussian regression models
David Preinerstorfer	Workshop on Statistical Inference in Complex/High-Dimensional Problems, Vienna, Austria	On autocorrelation robust inference in time series regression models
Werner Schachinger	EUROPT'12 (10th EUROPT Workshop on Advances in Conitinuous Optimization), Šiauliai, Lithuania	On the cp-rank and the minimal cp factorization
Anna Timonina	ISMP 2012 (21st International Symposium on Mathematical Programming), Berlin, Germany	Multi-stage stochastic optimization and approximations with applications

	Conference	Title of Presentation
Anna Timonina	CMS 2012, London, UK	Multi-stage stochastic optimization and approximations with applications

6.2 Outside Seminar Presentations

	Institution	Title
Johanna Bertl	INRA Toulouse, France	Approximate inference for high dimensional population genetic models
Immanuel Bomze	GERAD, Montréal, Canada	A nasty cone with nice properties
Immanuel Bomze	IE Seminar, Lehigh University, Bethlehem, PA, USA	A nasty cone with nice properties
Immanuel Bomze	Mathematics Colloquium, Technion, Haifa, Israel	Completely positive matrices – geometry and applications
Immanuel Bomze	OR/IE Seminar, Technion, Haifa, Israel	A nasty cone with nice properties
Immanuel Bomze	OR/Control Seminar, TU Vienna, Austria	A nasty cone with nice properties
Andreas Futschik	University of Goettingen, Germany	Why some commonly population genetic estimates are inadmissible and how to improve them by shrinkage
Andreas Futschik	Niigata University, Japan	A uniform improvement of Bonferroni-type tests by sequential tests
Raimund Kovacevic	Humboldt University of Berlin, Germany	Maximum-loss, minimum-win and the Esscher pricing principle – relative entropy based worst case valuation with applications to portfolio optimization and credit risk
Raimund Kovacevic	University of St. Gallen, Switzerland	Risk management in energy production and trading – from data to applications in production planning and swing option pricing
Hannes Leeb	ECARES (European Center for Advanced Research in Economics and Statistics), Université Libre de Bruxelles, Belgium	On the conditional distribution of low-dimensional projections from high-dimensional data
Ivana Ljubic	George Washington University, Washington DC, USA	Solving two-stage stochastic Steiner tree problems by two-stage branch-and-cut

	Institution	Title
Ivana Ljubic	TU Dortmund, Germany	The recoverable robust two-level network design problem
Ivana Ljubic	University of Cologne, Germany	Optimization tools for last mile access networks
Ivana Ljubic	University of Lisbon, Portugal	Solving two-stage stochastic network design problems by two-stage branch-and-cut
Ivana Ljubic	COGA Seminar, TU Berlin, Germany	The maximum weight connected subgraph problem
Alois Pichler	Humboldt University of Berlin, Germany	Approximation of stochastic processes
Alois Pichler	Norwegian Institute of Technology, Trondheim, Norway	Stochastic optimization
David Preinerstorfer	Econometrics Research Seminar, IHS, Vienna, Austria	On size and power of heteroscedasticity and autocorrelation robust tests in time series regression models

6.3 Departmental Seminars

Martin Densing (Paul Scherrer Institute, Villigen): Multiperiod stochastic optimization problems with time-consistent risk constraints and an application to power generation scheduling (January, 09)

Bernhard Delyon (IRMAR, Rennes): Asymptotic optimality for sliced inverse regression (January, 12)

Bita Analui (University of Vienna): Sensitivity analysis of multistage stochastic programming problems in energy (January, 23)

David Preinerstorfer (University of Vienna): Autocorrelation robust testing in time series regression models (January, 23)

Anna Timonina (University of Vienna): Stochastic optimization with application to finance and energy (January, 23)

Reinhard Ullrich (University of Vienna): The infection immunisation dynamics in continuous time; a new dynamics in evolutionary game theory (January, 23)

Bernd Heidergott (VU Amsterdam): An Intuitive Sensitivity Estimator for the Quantile Function (January, 24)

Florian Jarre (University of Duesseldorf): Beschleunigte Projektionsverfahren zur Lösung semidefiniter Programme (March, 05)

Johanna Ziegel (University of Heidelberg): Lévy based isotropic random fields on spheres (March, 19)

Eric Cator (TU Delft): Local Asymptotic Minimax property of the Least Squares Estimator for monotone functions (March, 26)

Marianna Bolla (TU Budapest): Spectral Clustering and Biclustering (April, 16)

Alfred Müller (University of Siegen): Modellierungs- und Optimierungsprobleme auf Energiemärkten (April, 23)

Thorsten Schmidt (TU Chemnitz): Statistical Analysis of Energy Markets with Applications to the Estimation of Affine Models (April, 30)

Caroline Uhler (IST Austria, Klosterneuburg): Ellipsoid packing with applications to chromosome organization (May, 07)

Raghu Sengupta (IIT Kanpur): Estimation for the Multiple Regression Setup Using Balanced Loss Function (May, 14)

John Hartigan (Yale University, New Haven): Maximum Entropy Edgeworth Estimates of Volumes of Polytopes (May, 21)

Axel Munk (University of Goettingen): The Multiscale Dantzig Selector: From Ion Channel Recordings to Nanoscale Photonic Imaging (June, 04)

Peter Gross (University of Vienna): Risk averse bilevel programs with applications in energy markets (June, 11)

Lukas Steinberger (University of Vienna): Statistical inference when fitting linear models to high dimensional data (June, 11)

Ivana Milovic (University of Vienna): Model selection in high-dimensional linear models in situations where the number of explanatory variables is substantially larger than the sample size (June, 11)

David Williamson (Cornell University, Ithaca): The Subtour LP for the Traveling Salesman Problem (June, 18)

Mathias Drton (University of Chicago): Bayesian model choice and information criteria in sparse generalized linear models (June, 25)

Abraham Berman (Technion, Israel Institute of Technology, Haifa): Fibonacci Numbers and Matrices (October, 01)

Terry Speed (University of California, Berkeley): Removing Unwanted Variation from High Dimensional Data with Negative Controls (October, 08)

Nicolas Verzelen (INRA, Montpellier): Minimax risks for sparse regressions: a review (October, 15)

Teemu Pennanen (King's College London): Indifference pricing in illiquid markets (October, 22)

Jiri Cerny (University of Vienna): Extremes of 'typical' functions on a sphere, random matrices and complexity of spin glasses (October, 29)

Francesca Maggioni (University of Bergamo): Bounds for stochastic optimization programs (November, 05)

Ioannis Kosmidis (University College London): Shrinking bias to benefit estimation and inference (November, 12)

Janis Valeinis (University of Latvia, Riga): Two-sample empirical likelihood methods (November, 19)

Angelika Rohde (University of Hamburg): Plug-in approach to adaptive support estimation (November, 26)

Heiko Rachinger (University of Vienna): Inference of Seasonal Long-memory Time Series with Measurement Error (December, 10)

7 Grants and Projects

Andreas Futschik (Project-Coordinator)	New statistical methods in population genetics, funded by ICM grant for travel and cooperation, 2011-2012
Maarten Janssen (Project-Coordinator) Research Associates: Hannes Leeb, Benedikt Pötscher	Doktoratskolleg Economics, funded by FWF, 2010-2014
Ivana Ljubic (Project-Coordinator/Principal Investigator)	Network Design Under Uncertainty: Algorithmic Aspects of Stochastic and Robust Optimization – APART Fellowship, funded by ÖAW, 2011-2013
Ivana Ljubic (Project-Coordinator) Research Associate: Markus Leitner (Post-Doc)	Multi-Criteria Optimization of FTTx Networks, funded by FWF, 2012-2015
Georg Pflug (Project-Coordinator) Research Associate: Anna Timonina	Approximation and convergence in multi-stage stochastic optimization with application to finance and energy, funded by FWF, 2010-2013
Georg Pflug (Project-Coordinator) Research Associates: David Hirschmann, Raimund Kovacevic, Bita Analui	Energy Policies and Risk Management for the 21st Century, funded by WWTF, 2010-2013
Christian Schlötterer (Project-Coordinator) Research Associate: Andreas Futschik	Doktoratskolleg Populationsgenetik, funded by FWF, 2010-2014

8 Research Stays at Other Institutions

	Institution	Research Topic	Weeks
Johanna Bertl	Laboratoire TIMC-IMAG, Université Joseph Fourier, Grenoble, France	Approximate inference in population genetics	16
Immanuel Bomze	New York University, Courant Institute of Mathematical Sciences, USA	Polynomial and copositive optimization	4
Immanuel Bomze	Technion, Haifa, Israel	On the cp-rank and the minimal cp factorization	1
Andreas Futschik	Niigata University, Japan	Sequential statistical methods	2
Irene Klein	ETH Zurich, Switzerland	Large financial markets and bond markets	1
Ivana Ljubic	University of Maryland, College Park, MD, USA	Network design under uncertainty	12
Ivana Ljubic	TU Dortmund, Germany	Network design under uncertainty	24
Ivana Ljubic	TU Berlin, Germany	Network design under uncertainty	12
Anna Timonina	International Institute for Applied Systems Analysis (IIASA), Laxenburg, Austria	Optimal strategies for risk-management of natural hazards (Mikhalevich Award 2012)	12

9 Other Faculty Activities

9.1 Editorial Activities

Immanuel Bomze	• Advances in Data Analysis and Classification (Member of Editorial Board) • Central European Journal of Operations Research (Associate Editor) • European Journal of Operational Research (Editor) • Journal of Global Optimization (Member of Editorial Board) • Optimization Letters (Member of Editorial Board) • TOP (Member of Editorial Board)
Andreas Futschik	• International Journal of Information and Management Sciences (Associate Editor)
Walter J. Gutjahr	• Advances in Operations Research (Member of Editorial Board) • Central European Journal of Operations Research (Associate Editor) • EURO Journal on Decision Processes (Member of Editorial Board) • Swarm Intelligence (Member of Editorial Board)
Hannes Leeb	• Sankhya A (Associate Editor)
Georg Pflug	• Austrian Journal of Statistics (Associate Editor) • Central European Journal of Operations Research (Associate Editor) • Computational Management Science (Associate Editor) • Computational Optimization and Applications (Associate Editor) • Energy Systems: Optimization, Modeling, Simulation and Economic Aspects (Associate Editor) • Operations Research (Associate Editor) • Statistics and Risk Modeling (Editor in Chief)
Benedikt Pötscher	• Econometric Theory (Co-Editor) • Journal of Econometrics (Associate Editor) • Journal of Statistical Planning and Inference (Associate Editor)

9.2 Refereeing[1]

Immanuel Bomze	• Computational Optimization and Applications • Journal of Optimization Theory and Applications
Andreas Futschik	• Genetics (1) • Molecular Biology and Evolution (2) • Statistical Applications in Genetics and Molecular Biology (1) • Statistics and Probability Letters (1)
Walter J. Gutjahr	• Applied Soft Computing (1) • Business Systems Research Journal (1) • Central European Journal of Operations Research (1) • Computers & Operations Research (1) • European Journal of Operational Research (1) • IEEE Transactions on Systems, Man and Cybernetics (1) • INFORMS Journal on Computing (1) • International Journal of Information Technology and Decision Making (1) • International Journal of Production Economics (3) • Omega (1) • Optimization Letters (1) • OR Spectrum (2) • Software Testing, Verification and Reliability (1) • Swarm Intelligence (1) • Transactions on Autonomous and Adaptive Systems (1)
Irene Klein	• European Journal of Operational Research (1) • Mathematical Finance (1)
Raimund Kovacevic	• European Journal of Operational Research (2) • OR Spectrum (2) • Statistics and Risk Modeling (3)
Hannes Leeb	• Annals of Statistics (2) • Australian Journal of Statistics (1) • Econometric Theory (1) • Econometrica (1) • Electronic Journal of Statistics (1) • European Journal of Operational Research (1) • Israel Science Foundation (1) • Journal of the American Statistical Association (1) • Journal of Econometrics (1) • Journal of Statistical Planning and Inference (2)

[1] incomplete list

Ivana Ljubic	• 4OR (1) • Computational Optimization and Applications (1) • Computers & Operations Research (1) • Discrete Applied Mathematics (1) • INFORMS Journal on Computing (2) • Journal of Combinatorial Optimization (1) • Mathematical Programming (1) • Omega (1) – Best Reviewer 2012 Award • Reviewer for the 2013 National Research Funding Competition (FONDECYT, Chile)
Alois Pichler	• European Journal of Operational Research (3) • Quantitative Finance (1) • Statistics and Decisions (1)
Benedikt Pötscher	• Annals of Statistics • Econometrica • International Journal of Biomathematics • Journal of Econometrics • Mathematical Methods of Statistics
Werner Schachinger	• European Journal of Operational Research • Mathematical Programming • Optimization Letters

9.3 Public Relations Activities

Andreas Futschik	Participant at the panel discussion „Berufsfelder rund um die Statistik“, Uniclub Clubgespräch, University of Vienna, 19th January 2012

9.4 Other Professional Activities

Andreas Futschik	• Head of Department (since October) • Member of Executive Board, ÖSG • Member of Program Committee, ISCB 2014 (35th Annual Conference of the International Society for Clinical Biostatistics), Vienna 2014, Austria
Walter J. Gutjahr	• Deputy Director of Studies Programme Business, Economics and Statistics (until September) • Member of Program Committee, ANTS 2012 (8th International Conference on Swarm Intelligence), Brussels, Belgium • Member of Program Committee, EMO 2013 (7th International Conference on Evolutionary Multi-Criterion Optimization), Sheffield, UK • Member of Program Committee, EvoCOP 2012 (12th European Conference on Evolutionary Computation in Combinatorial Optimisation), Malaga, Spain • Member of Program Committee, GECCO 2012 (Genetic and Evolutionary Computation Conference), Philadelphia, USA • Member of Program Committee, ICARIS 2012 (11th International Conference on Artificial Immune Systems), Taormina, Italy • Member of Program Committee, ICSI 2012 (The 3rd International Conference on Swarm Intelligence), Shenzhen, China • Member of Program Committee, LION 2012 (Learning and Intelligent OptimizatioN Conference), Paris, France • Member of Program Committee, PPSN 2012 (12th International Conference on Parallel Problem Solving From Nature), Taormina, Italy
Irene Klein	• Deputy Head of Department (since October)
Raimund Kovacevic	• Member of Executive Board, ÖGOR
Hannes Leeb	• Co-Organizer of the Workshop „Statistical Inference in Complex/High-Dimensional Problems," University of Vienna • Deputy Director of Studies Programme Business, Economics and Statistics (since October)
Ivana Ljubic	• Member of Council of the INFORMS Technical Section on Telecommunications • Member of Program Committee, 11th INFORMS Telecommunication Conference 2012, Boca Raton, FL, USA
Benedikt M. Pötscher	• Co-Organizer of the Workshop "Statistical Inference in Complex/High-Dimensional Problems"; University of Vienna • Faculty member of Vienna Graduate School of Economics • Head of Department (until September) • Member of Program Committee, EMS 2013 (29th European Meeting of Statisticians), Budapest, Hungary
Werner Schachinger	• Deputy Head of Department (until September)