ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
30 March 1995	H. Elsinger (Univ. Vienna)	Presentations of Diploma Theses and PhD Theses (Supervisor: B. Poetscher): Pre-Test Schaetzer und Modellselektion im linearen Regressionsmodell
30 March 1995	A. Rosenberger (Univ. Vienna)	Presentations of Diploma Theses and PhD Theses (Supervisor: W. Grossmann): Bilder der Statistik
30 March 1995	M. Unterhofer (Univ. Vienna)	Presentations of Diploma Theses and PhD Theses (Supervisor: W. Schachermayer): Die Abgeschlossenheit von Raeumen stochastischer Integrale und Anwendungen in der Finanzmathematik
06 April 1995	E. Neuwirth (Univ. Vienna)	XLISPSTAT: Eine konzeptreiche Programmiersprache mit statistischen Erweiterungen
27 April 1995	N. Riedel (Univ. Vienna)	Presentations of Diploma Theses and PhD Theses (Supervisor: W. Gutjahr): Ein Planspiel fuers Software-Projektmanagement
27 April 1995	P. Wils (Univ. Vienna)	Presentations of Diploma Theses and PhD Theses (Supervisor: W. Lutz): Charakteristische Muster der Umweltzerstoerung und ihre statistische Beschreibung
11 May 1995	R. Cressman (Univ. Guelph, Canada)	Evolutionary stability in extensive form games
15 May 1995	A. van der Linde (Univ. Bremen)	Glaettung in generalisierten Modellen: zur Varianz der penalized likelihood-Schaetzung
18 May 1995	S. Kwapien (Univ. Warsaw)	Comparison of moments of sums of independent random variables
01 June 1995	D. L. Burkholder (Univ. Illinois, Urbana)	Sharp norm comparison of martingale maximal functions and stochastic integrals
08 June 1995	H. Grasser, A. Riedelsperger, E. Hammer (all Univ. Vienna)	Presentations of Diploma Theses
12 June 1995	T. Boergers (Univ. College London)	Naive reinforcement learning
22 June 1995	A. Wakolbinger (Univ. Frankfurt)	Ueber die Groessenverzerrung von zufaelligen Baeumen und Kaskaden
29 June 1995	H. Sato (Univ. Fukuoka)	Continuity of quasi-invariant measures and Zero-One laws on groups
09 November 1995	L. Gyoerfi (Univ. Budapest)	Probabilistic theory of pattern recognition
20 November 1995	F. Rendl (TU Graz)	Eigenwerte und semidefinite Programmierung in der kombinatorischen Optimierung
23 November 1995	L. Babel (TU Munich)	Algorithmische Aspekte des Maximum Clique Problems
30 November 1995	A. Barbour (Univ. Zurich-Irchel)	Iterates of expanding maps (deterministic chaos and classical randomness are two sides of a coin)
30 November 1995	M. Thaler (Univ. Salzburg)	Stochastische Eigenschaften deterministischer dynamischer Systeme
07 December 1995	W. J. Fitzgerald (Univ. Cambridge)	Application of Bayesian inference to signal and image processing
11 December 1995	O. Seleznev (Univ. Cottbus)	Large deviations in piecewise linear approximations of Gaussian processes with stationary increments
14 December 1995	T. Eisler (Univ. Vienna)	Presentations of Diploma Theses (Supervisor: W. Gutjahr): Kalender-orientiertes single-machine scheduling bei stochastischen Jobdauern

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
14 December 1995	A. Spiroch (Univ. Vienna)	Presentations of Diploma Theses (Supervisor: W. Grossmann): Simulation von Waldoekosystemen
14 December 1995	R. Szankovich (Univ. Vienna)	Presentations of Diploma Theses (Supervisor: W. Gutjahr): Statistischer Vergleich vierer Typen
14 December 1995	H. Windisch (Univ. Vienna)	Presentations of Diploma Theses (Supervisor: W. Gutjahr): Eine Go-with-the-winners-Variante des Great deluge Algorithmus': Experimentelle Ergebnisse
15 December 1995	R. Horst (Univ. Trier)	D.C-optimization (introduction and survey)
15 December 1995	A. Neumaier (Univ. Vienna)	A compact input format and a solver for constrained global optimization
15 December 1995	P. Pardalos (Univ. Gainesville, Florida)	Continuous characterization of the maximum clique problem
25 January 1996	H. Papageorgiou (Univ. Athens)	Modelling discrete distributions
01 February 1996	W. Imrich (Montanuniv. Leoben)	On the complexity of recognizing Hamming graphs and related classes of graphs
11 March 1996	O. Barndorff-Nielsen (Univ. Aarhus)	Finance and Turbulence; Similar Features and Parametric Modelling
18 March 1996	R. Horst (Univ. Trier)	Mehrzieloptimierung: Nutzenfunktionsprogramm und Optimierung ueber die effiziente Menge
25 March 1996	F. Oesterreicher (Univ. Salzburg)	Eine Fortsetzung der Klasse der Wahrscheinlichkeitsentfernungen vom Umfangstyp
25 March 1996	T. Ledwina (TU Wroclaw)	On data driven goodness-of-fit tests
15 April 1996	S. Pollock (Queen Mary College, London)	Trend estimation and detrending using bidirectional filters
02 May 1996	J. Kohlas (Univ. Fribourg)	Annahmen-basiertes Schliessen und Evidenztheorie
20 May 1996	V. Kolchin (Steklov Institute Moscow)	New results in probability on discrete structures
11 June 1996	R. Cressman (W. Laurier Univ.)	The Dynamic (In)stability of Backwards Induction
11 June 1996	L. Demetrius (Harvard Univ.)	Population Genetics and Game Theory
17 June 1996	J. Andel (Charles Univ. Prague)	Vorhersage in nichtlinearen autoregressiven Modellen
24 June 1996	M. Sniedovich (Univ. Melbourne)	Composite programming techniques
25 November 1996	P. Greenwood (Univ. British Columbia, Vancouver)	Asymptotic equivalence of experiments: general methods and special problems
02 December 1996	H. Koul (Michigan State Univ., East Lansing)	Model selection in time series analysis
09 December 1996	H. Fleischner (Univ. Vienna & OeAW)	Die Loesung eines Hundert-Dollar-Problems von Erdoes

DATE	SPEAKER	TITLE OF TALK
13 January 1997	P. Vallois (Univ. Nancy)	Modelling the ruin problem via Levy processes
27 January 1997	M. Pelillo (Univ. Ca Foscari, Venice)	Clique finding relaxation processes and applications in computer vision
27 January 1997	I. Bomze (Univ. Vienna)	Evolutionary dynamics for solving standard quadratic problems
03 March 1997	R. Rockafellar (Univ. Seattle)	Variational geometry and optimization
17 March 1997	F. Weisz (Univ. Budapest)	Martingale operators and Hardy spaces generated by them
14 April 1997	D. Kramkov (Steklov Institute Moscow)	Duality Methods in Mathematical Finance
21 April 1997	R. Wets (UC Davis, USA)	Density estimation - a less than classical approach
22 April 1997	W. Brannath (Univ. Vienna)	On Fundamental Theorems in Mathematical Finance
26 May 1997	P. Kabaila (Univ. Cambridge, UK)	Topics in model selection
02 June 1997	F. Uryasev (BNL, Upton, USA)	Analytic perturbation analysis for discrete dynamical systems
02 June 1997	A. Nagaev (Nicolaus Copernicus Univ., Toruń)	On optimal confidence regions
03 June 1997	E. Platen (Univ. Sidney)	A Non-linear Stochastic Volatility Model
09 June 1997	J. Ramik (Silesian Univ.)	Linear programming with inexact coefficients
09 June 1997	C. Floudas (Princeton Univ.)	Deterministic Global Optimization: Theory and Applications in Computational Chemistry, Biology and Engineering
23 June 1997	K. Groechenig (Univ. Storrs)	Grundlagen der Zeit-Frequenz-Analyse in der Signalverarbeitung
27 October 1997	P. Secchi (Univ. Pavia)	Optimal strategies for stochastic games
27 October 1997	P. Muliere (Univ. Pavia)	Neutral-to-the-right processes from a predictive perspective
17 November 1997	M. Locatelli (Univ. Trier)	Convergence properties of simulated annealing algorithms
17 November 1997	F. Schoen (Univ. Florence)	Random and quasi-random methods for global optimization
24 November 1997	D. Tjoestheim (Univ. Bergen)	Nonparametric specification procedures for time series
01 December 1997	R. Frey (ETH Zurich)	GARCH-type models, their diffusion limits and applications to derivative pricing
09 December 1997	T. W. Yee (Univ. Auckland)	Vector generalized additive models (VGA) - theory and recent developments

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
15 December 1997	Y. Kaniovski (IIASA Laxenburg)	Urn processes and path-dependent learning dynamics
18 March 1998	S. McClean (Univ. Ulster)	Integrating heterogeneous aggregate views of distributed databases
23 March 1998	J. Ledolter (WU Vienna)	Statistik und Total Quality Management: Statistical Process Control (SPC) und Design of Experiments (DOX)
27 April 1998	R. Beran (UC Berkeley)	Maximum risk in principal component regression
04 May 1998	I. Bomze (Univ. Vienna)	Semidefinite und kopositive Programmierung
25 May 1998	B. M. Poetscher (Univ. Vienna)	Multistep prediction error estimation
08 June 1998	F. Rendl (TU Graz)	Semidefinite Optimierung: Algorithmen und Anwendungen
09 June 1998	F. Schoen (Univ. Florence)	On some stochastic methods for global optimization: structure, properties, stopping criteria
09 June 1998	V. Stix (Univ. Vienna)	The Maximum Weight Clique Problem - An Application of Quadratic Optimization
29 June 1998	V. Fedorov (Oak Ridge NL, Tennessee)	Regression models with correlated observations and optimal placement of sensors
19 October 1998	N. V. Thoai (Univ. Trier)	Optimization on Efficients Sets in Multiple Objective Decision Making
19 October 1998	U. Raber (Univ. Trier)	The Packing Problem
16 November 1998	J. Dupacova (Charles Univ. Prague)	From data to model and back to data: a bond portfolio management problem
23 November 1998	G. Haider (Univ. Salzburg)	TIMSS: Statistische Aspekte und Ergebnisse
07 December 1998	G. De Sarrazin (Univ. Los Andes, Venezuela)	Pseudo Dynamic Hybrid Systems
14 December 1998	A. Gaivoronski (TU Trondheim)	Stochastic non-stationary optimization for online portfolio selection
21 December 1998	E. Neuwirth (Univ. Vienna)	Eine kleine (mathematische) Nachtmusik: Mathematisches Modellieren, Musik und Computer
11 January 1999	Y. Kling (Tel Aviv Univ.)	The false discovery error measure
18 January 1999	R. Schultz (Univ. Duisburg)	Stochastische Optimierungsprobleme mit Ganzzahligkeitsforderungen
25 January 1999	S. Zenios (Univ. PA, Univ. Cyprus)	High-performance computing for financial planning under uncertainty
08 March 1999	R. Rubinstein (Technion Haifa)	Combinatorial optimization via random walks on graphs: relative entropy and rare events
15 March 1999	A. Formann (Univ. Vienna)	Modelling und Daten zu Piagets water-level tasks

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
19 March 1999	J. Mulvey (Princeton Univ.)	Financial Optimization
29 March 1999	S. Klinke (HU Berlin)	Statistical computing on the net
19 April 1999	S. Vogel (TU Ilmenau)	Approximation von Optimierungsproblemen auf der Basis von Schätzungen
26 April 1999	H. Finner (Univ. Vienna)	Two-sided tests and one-sided confidence bounds
03 May 1999	P. Jeganathan (Michigan State Univ., East Lansing)	Asymptotic inference in VAR(1) models with approximate unit roots and with fractionally integrated errors formed by heavy tailed innovations
26 May 1999	C. Müller (Univ. Goettingen)	Schätzungen mit hohem Bruchpunkt und Anwendungen in der Bildanalyse
29 May 1999	A. Kneip (UC Louvain)	Semiparametrische und nichtparametrische Methoden zur Analyse von Kurvendaten
31 May 1999	A. Gaivoronski (TU Trondheim)	Stochastic non-stationary optimization for online portfolio selection
01 June 1999	I. Pigeot (LMU Munich)	Nutzen und Grenzen von graphischen Modellen in der statistischen Praxis
12 June 1999	A. Munk (RU Bochum)	Bioäquivalenz und Negativstudien
14 June 1999	G. Tutz (LMU Munich)	Modellierung unter Berücksichtigung effektmodifizierender Variablen
15 June 1999	K. Hornik (Fa. Magna Oberwaltersdorf)	Kombinationsstrategien für verbessertes Lernen
19 June 1999	W. Haerdle (HU Berlin)	Auswirkungen des Internet auf Forschung und Lehre in der Statistik
21 June 1999	M. Pelillo (Univ. Venice)	Continuous-based heuristics for graph and tree isomorphisms with application to computer vision
28 June 1999	E. Isogai (Niigata Univ., Japan)	Sequential point estimation problems
18 October 1999	E. Cambouropoulos (ÖGAI)	Towards a General Computational Theory of Musical Structure
08 November 1999	D. Monhor (Univ. Sopron)	The probabilistically critical path in stochastic PERT and multivariate normal distributions
22 November 1999	P. Festa (Univ. Salerno)	Global Optimization for the graph coloring problem
22 November 1999	U. Pferschy (Univ. Graz)	Asset-backed Securitization: Ein kombinatorisches Optimierungsproblem im Leasingbereich
06 December 1999	P. Jedrzejowicz (Marit. Acad. Gdynia)	Social learning algorithm and other metaheuristics as tools for solving some difficult scheduling problems
09 December 1999	W. Ziemba (Univ. Vancouver)	Growth versus security in dynamic investment analysis
24 January 2000	W. G. Müller (WU Vienna)	Optimal design of experiments subject to correlated errors (jointly with A. Pazman, Comenius Univ. Bratislava)

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
31 January 2000	J. Hidalgo (London School Econ.)	Bootstrap causality tests for covariance stationary processes
13 March 2000	J. Weibull (Stockholm School Econ.)	Deterministic approximation of stochastic evolution in games
20 March 2000	I. Klein (Univ. Vienna)	Large Financial Markets and Asymptotic Free Lunch
27 March 2000	H. Leeb (Univ. Vienna)	A fundamental difficulty in estimating the distribution of post-model-selection estimators
03 April 2000	F. Marohn (Univ. Eichstaett)	Testing extreme value models
08 May 2000	M. Posch (Univ. Vienna)	Recursive Combination Tests
15 May 2000	D. Arganbright (Univ. Papua-New Guinea)	Creative Mathematical Graphics Through Spreadsheets
29 May 2000	D. Rasch (Univ. Wageningen)	Statistische Probleme in der isotonen eigentlich nichtlinearen Regression
05 June 2000	B. Heidergott (TU Eindhoven)	Maximal Coupling Gradient Estimation
26 June 2000	G. Toraldo (Univ. Naples)	Computational experiences on Box-Constrained Quadratic Programming Problems
23 October 2000	D. Bauer (TU Vienna)	Überblick über asymptotische Eigenschaften von 'Subspace Prozeduren'
13 November 2000	E. de Klerk (TU Delft)	Approximation of the stability number of a graph via semidefinite and copositive programming
11 December 2000	W. Stute (Univ. Giessen)	Diffusionsprozesse mit Shot-Noise Effekten und ihre Anwendung in der Finanzmathematik
18 December 2000	F. Belli (Univ. Paderborn)	Skalierbare Generierung vollständiger Interaktionssequenzen zur Prüfung von Benutzungsschnittstellen
22 January 2001	H. Bischof (TU Vienna)	Recognizing Objects by their Appearance using Eigenimages
29 January 2001	M. Budinich (INFN Trieste)	The elusive graph isomorphism problem
12 March 2001	A. Csallner (Univ. Szeged)	Interval Arithmetic and Branch and Bound Methods
19 March 2001	E. de Klerk (TU Delft)	Semidefinite programming approaches for the satisfiability problem
26 March 2001	W. Scherrer (TU Vienna)	The relation of CCA subspace method to a balanced reduction of an autoregressive model
14 May 2001	Ladislav Halada (Slovak Acad.Sci., Bratislava)	The using of BQ method for multistage stochastic programming
11 June 2001	Andreas Futschik (Univ. Berkeley)	Applications and limitations of subsampling
18 June 2001	Andras Prekopa (RUTCOR, NJ, USA)	Discrete moment problems and their applications

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
25 June 2001	George Yin (Wayne State Univ., Detroit)	Asymptotic Properties of Singularly Perturbed Markov Chains
15 October 2001	Larry Blume (Cornell Univ.)	If you're so smart, why aren't you rich?
22 October 2001	Jan Willems (Groningen Univ.)	Dissipative distributed systems
29 October 2001	Luca Gambardella (IDSIA Lugano)	Ant Colony Optimization
05 November 2001	Peter Buehlmann (ETH Zurich)	Boosting mit dem quadratischen Verlust: nichtparametrische Regression und Klassifikation bei hochdimensionalen Prädiktoren
26 November 2001	Jan Magnus (CentER Tilburg Univ.)	On the harm that pretesting does
03 December 2001	Gottfried Tinhofer (TU Munich)	Graph sets and Cayley graphs: some mathematical tools for the investigation of hydrogen bond patterns
10 December 2001	Rainer von Sachs (Univ. Louvain)	Forecasting non-stationary time series by wavelet process modelling
17 December 2001	Werner Roemisch (HU Berlin)	Stability of stochastic programming problems: The method of probability metrics
21 January 2002	Marco Gori (Univ. Siena)	Inside Google's web page scoring system
11 March 2002	Keith Knight (Univ. Toronto)	Model selection and shrinkage for nearly singular designs
18 March 2002	Andrzej Ruszczynski (RUTCOR, NJ, USA)	Decomposition methods for multistage stochastic programming
08 April 2002	Volkert Paulsen (Univ. Kiel)	On optimal stopping and its applications in finance
15 April 2002	Bernard Hanzon (Vrije Univ. Amsterdam, curr. TU Vienna)	State space calculations for discrete probability densities
22 April 2002	Mirjam Dür (WU Vienna)	Nonconvex duality: theory and applications
13 May 2002	Josef Leydold (WU Vienna)	Automatic Generation of Nonuniform Random Variates
27 May 2002	Franz Konecny (BOKU Vienna)	Ein stochastisches Wachstumsmodell aus der Mikrobiologie
10 June 2002	Paul Kabaila (La Trobe Univ. Melbourne)	Statistical Model Selection: Comparing AIC and BIC
24 June 2002	Huseyin Akkaya (Univ. Vienna)	Information asymmetry, R&D, and insider gain (PhD project)
24 June 2002	Gregor Hoch (Univ. Vienna)	Perishable asset revenue management in tourism (PhD project)
10 October 2002	D. Ferger (TU Dresden)	Über die Minimalstelle des inkorrekt zentrierten empirischen Prozesses und seine Grenzverteilung in nicht-regulären Experimenten
04 November 2002	Frank Kleibergen (Univ. Amsterdam)	Testing parameters in GMM without assuming that they are identified

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
18 November 2002	Liudas Giraitis (Univ. York)	ARCH-type bilinear models with double long memory
02 December 2002	Lijian Yang (Michigan State Univ.) & Rolf Tschernig (Univ. Maastricht)	Optimal rate multivariate local polynomial regression
09 December 2002	David Morton (Univ. Texas)	Monte Carlo Methods for Establishing Solution Quality in Stochastic Programs
13 January 2003	Eiichi Isogai (Niigata Univ., Japan)	Sequential point estimation of the powers of scale parameters
20 January 2003	M. Wolf (Univ. Pompeu Fabre, Barcelona)	Subsampling Inference in Threshold Autoregressive Models
17 March 2003	Guido Kuersteiner (MIT, Cambridge)	Higher Order Properties of Bootstrap and Jackknife Bias Corrected Maximum Likelihood Estimators
24 March 2003	Eckhard Liebscher (TU Ilmenau)	Semiparametrische Dichteschätzung
12 May 2003	K. Knight (Univ. Toronto)	Boundaries, Poisson processes, and linear programs
19 May 2003	Andrej Pazman (Comenius Univ., Bratislava)	Selected questions in nonlinear least squares answered by geometrical methods
26 May 2003	Dirk Tasche (Deutsche Bundesbank)	Calculating and allocating capital for credit portfolios
16 June 2003	Eckhard Liebscher (TU Ilmenau)	Statistische Schätzer als Lösungen von Optimierungsproblemen
23 June 2003	Miguel Delgado (Univ. Carlos III, Madrid)	Distribution free goodness-of-fit tests for linear processes
30 June 2003	Qiwei Yao (LSE , London)	Statistical Analysis of Canadian Mink-Muskrat Data
10 November 2003	P. Jeganathan (Indian Statistical Institute, Bangalore)	Asymptotic Inference in a Nonlinear Cointegrated Model
24 November 2003	H. Leeb (Yale Univ.)	The Large-Sample Minimal Coverage Probability of Confidence Intervals In Regression After Model Selection
01 December 2003	Stefan Sperlich (Univ. Carlos III, Madrid)	Comparison of Separable Components in Different Samples
09 December 2003	Erich Neuwirth (Univ. Vienna)	The geometry of recursion
15 December 2003	Pentti Saikkonen (Univ. Helsinki)	Nonlinear GARCH Models for Highly Persistent Volatility
12 January 2004	Y. Kaniovski (FU Bolzano)	A baseline model of industry evolution-Markov processes and Doeblin conditions
22 March 2004	T. Rockafeller (Univ. Washington)	Portfolio Optimization with Generalized Deviation
19 April 2004	Robert de Jong (Ohio State Univ.)	Dynamic time series binary choice
10 May 2004	Volkert Paulsen (Univ. Kiel)	Über Portfoliooptimierung unter Einbeziehung von Mortalitätsrisiken

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
03 June 2004	Shiqing Ling (Univ. Hongkong)	Quantile Estimators for an Infinite Variance Autoregressive Model
14 June 2004	Lakdere Benkherouf (Sultan Qaboos Univ., Maskat, Oman)	On a Multidimensional Oil Exploration Problem
28 June 2004	S. T. Rachev (UC Santa Barbara)	Smoothly Truncated Stable Distributions and its Application to Finance
28 June 2004	U. Müller (Princeton Univ.)	A Theory of Robust Long-Run Variance Estimation
08 November 2004	W. Römisch (HU Berlin)	Asymptotik von Schätzungen in gemischt-ganzzahligen stochastischen Programmen
15 November 2004	F. Schoen (Univ. Florence)	A population-based algorithm for molecular cluster optimization
15 November 2004	B. Addis (Univ. Florence)	A trust-region algorithm for global optimization
22 November 2004	P. Brunovský (Univ. Bratislava)	Short-term fluctuations of exchange rates driven by expectations
29 November 2004	I. Berkes (TU Graz)	Convergence of sample averages of stochastic processes
13 December 2004	G. Antoniol (Univ. Sannio)	Metaheuristic algorithms application to software engineering problems
15 December 2004	R. Wets (UC Davis, USA)	Estimating yield curves
15 December 2004	A. King (IBM Yorktown Hts.)	High performance computing in Finance at IBM
10 January 2005	M. Rubey (Univ. Vienna)	Combinatorics? Statistics!
17 January 2005	I. Bomze (Univ. Vienna)	Efficient and cheap bounds for (standard) quadratic optimization
24 January 2005	A. Wakolbinger (Univ. Frankfurt)	Zufällige Genealogien, selektive Sweeps und neutrale Mitläufer
31 January 2005	K. Klamroth (Univ. Erlangen)	Optimization with Conflicting Objectives: Applications, Models and Solution Methods
31 January 2005	G. Klau (FU Berlin)	Structural Alignment of RNA Sequences with Lagrangian Relaxation
14 March 2005	P. Gritzmann (TU Munich)	Discrete Tomography
18 March 2005	J. King (Genoa Inc., UK)	Markovian decision processes
04 April 2005	K. Krickeberg (Univ. Paris V)	Neue mathematisch-statistische Anwendungen von Gesundheitsregistern
04 April 2005	J. Pfanzagl (Univ. Cologne)	Was ist ein "optimaler" Schätzer ?
04 April 2005	H. Heyer (Univ. Tuebingen)	Hypergruppen in Analysis und Wahrscheinlichkeitstheorie

DATE	SPEAKER	TITLE OF TALK
05 April 2005	H. Strasser (WU Vienna)	Statistik als Gegenstand mathematischer Forschung
05 April 2005	J.-B. Hiriart-Urruty (Univ. Toulouse)	Some open problems in nonlinear analysis and optimization
05 April 2005	W. Schachermayer (TU Vienna)	Anwendung der Wahrscheinlichkeitstheorie auf Finanzmathematik
11 April 2005	K. Knight (Univ. Toronto)	Unit root tests with infinite variance noise
25 April 2005	R. Mirkov (Univ. Vienna)	On convergence of discretizations of stochastic processes for multi-stage stochastic optimization problems
02 May 2005	A. Baierl (Univ. Vienna)	On Locating Multiple Interacting Quantitative Trait Loci (QTL) in Intercross Designs
09 May 2005	P. Filzmoser (TU Vienna)	The Projection Pursuit Approach for Robust Multivariate Analysis
06 June 2005	J.-P. Vial (Univ. Geneva)	Decision under uncertainty with linear decision rules
13 June 2005	R. Nickl (Univ. Vienna)	Donsker Type Theorems for Maximum Likelihood Estimators
20 June 2005	W. Achtziger (Univ. Dortmund)	On Optimization Problems with Vanishing Constraints
20 June 2005	F. Frommlet (Univ. Vienna)	Improving SDP bounds for minimizing quadratic functions over the ℓ^1-ball
27 June 2005	H. Leeb (Yale Univ.)	Model selection and inference in regression when the number of parameters is of the same order as sample size
30 June 2005	M. Locatelli (Univ. Torino)	Randomness, plateau search, penalties, restart rules: simple ingredients leading to very efficient heuristics for the Maximum Clique Problem
03 October 2005	L. Qi (HongKong Polyt. Univ.)	Generalized Newton Methods for Semi-Infinite Programs
10 October 2005	I. Dukanovic (Univ. Maribor)	Strengthening Lovasz theta number by semidefinite programming
24 October 2005	D. Ramsey (TU Wroclaw)	On interaction and information in games based on the job search problem
31 October 2005	P. Stadler (Univ. Leipzig)	Phylogenetic Footprinting in Multiple Sequences
07 November 2005	J.-M. Dufour (Univ. Montreal)	Point-Optimal Instruments and Generalized Anderson-Rubin Procedures for Nonlinear Models
10 November 2005	E. Giné (Univ. Connecticut)	Estimation of densities of functions of several sample variables
14 November 2005	A. Juditsky (Univ. Grenoble)	Primal-dual stochastic approximation (joint work with Y.Nesterov)
28 November 2005	F. Semet (Univ. Valenciennes)	Real-time Emergency Fleet Management in Montreal
28 November 2005	M. Unterleithner (ÖRK Vienna)	Austrian Red Cross - Logistics in Health Care and Emergency Response

DATE	SPEAKER	TITLE OF TALK
28 November 2005	P. Nolz (Univ. Vienna)	Multicriteria Location Planning for Public Facilities in Tsunami-Prone Coastal Areas
05 December 2005	T. Pennanen (Helsinki SE)	A Galerkin method for multistage stochastic programs
19 December 2005	E. Carrizosa (Univ. Sevilla)	Distance optimization and decision making
09 January 2006	N. Wozabal (Univ. Vienna)	Asymptotic analysis of risk measures
16 January 2006	K. Gröchenig (Univ. Vienna)	Random sampling of trigonometric polynomials
06 March 2006	R. Sagarna (Univ. Basque)	Estimation of Distribution Algorithms in Software Testing
20 March 2006	U. Schneider (Univ. Vienna)	Advances and Applications in Perfect Sampling
27 March 2006	M. Bogdan (TU Wroclaw)	Locating quantitative trait loci with a modified version of BIC
03 April 2006	C. Starica (Chalmers Univ.)	When did the 2001 recession really end?
24 April 2006	B. Laurent (INSA Toulouse)	Adaptive goodness-of-fit-tests in a density model
08 May 2006	M. Bloznelis (Univ. Vilnius)	Normal approximation of statistics based on samples drawn without replacement
15 May 2006	F. Jarre (Univ. Duesseldorf)	A new augmented primal-dual method for linear conic minimization
22 May 2006	A. v. Haeseler (Univ. Vienna)	Towards realistic models of sequence evolution
29 May 2006	M. Gaudioso (Univ. Cosenza)	Algorithms for convex nonsmooth minimization and their extension to the nonconvex case
12 June 2006	G. Sebastiani (CNR, Rom)	Functional minimization for quantifying human brain connectivity from DT-MRI
19 June 2006	P. Tseng (Univ. Washington)	SOCP Relaxation of Sensor Network Localization
09 October 2006	P. Mutzel (Univ. Dortmund)	Exact crossing minimization
16 October 2006	H. Albrecher (JKU Linz/TU Graz)	Ruin theory for an insurance portfolio with dependent risks
23 October 2006	H. Weisshaupt (Univ. Vienna)	Das Randomisierungskriterium von LeCam: Neue Aspekte zur mathematischen Struktur
30 October 2006	S. v. d. Geer (ETH Zurich)	Empirical risk minimization: probabilistic techniques and theoretical results
06 November 2006	I. Klein (Univ. Vienna)	Notions of no arbitrage and large financial markets
27 November 2006	G. Kauermann (Univ. Bielefeld)	Penalized Spline Regression and Mixed Models - a Promising Alliance

DATE	SPEAKER	TITLE OF TALK
29 November 2006	H. Dette (Univ. Bochum)	Monotone nichtparametrische Regression
04 December 2006	M. Posch (MedUniv. Vienna)	Single and two-stage designs for tests of a large number of hypotheses
11 December 2006	S. Frühwirth-Schnatter (JKU Linz)	Capturing unobserved heterogeneity in dynamic transition models
11 December 2006	K. Anstreicher (Univ. Iowa)	An improved algorithm for computing Steiner minimal trees in Euclidean d-space
11 December 2006	M. Dür (TU Darmstadt)	Towards solving copositive programs
12 December 2006	I. Bomze (Univ. Vienna)	The first cut is the cheapest - improving SDP bounds for the clique number
12 December 2006	A. Sartenaer (Univ. Namur)	Recursive trust-region methods for multiscale nonlinear optimization
12 December 2006	D. Hochbaum (Univ. Berkeley)	Ranking sports teams, web pages, academic papers, and NSF proposals with optimization techniques
12 December 2006	A. van der Linde (Univ. Bremen)	Zur Komplexität statistischer Modelle
13 December 2006	H. Leeb (Univ. Yale)	Evaluation and selection of models for out-of-sample prediction when the sample size is small relative to the complexity of the data-generating process
08 January 2007	L. Dümbgen (Univ. Bern)	Konfidenzbereiche für Modellselektion
22 January 2007	H. Minh (Univ. Vienna)	Reproducing kernel Hilbert spaces in learning theory
29 January 2007	Y. Ritov (HU Jerusalem)	Nonparametric sparse regression, prediction and model selection
19 March 2007	I. Ljubic (Univ. Vienna)	Connected facility location in the design of telecommunication networks
26 March 2007	A. Wiegele (Univ. Klagenfurt)	Combining semidefinite and polyhedral relaxations for solving the Max-Cut problem
18 April 2007	P. Naveau (LSCE, Paris)	Modeling spatial dependence for extremes in climate studies
23 April 2007	F. Gach (Univ. Vienna)	On the inadmissibility of Watterson's estimate
14 May 2007	L. Horvath (Univ. Utah)	What is rejected by a CUSUM based procedure?
04 June 2007	S. Boitard (Univ. Vienna)	Linkage disequilibrium mapping of quantitative trait loci
11 June 2007	E. Giné (Univ. Connecticut)	A simple adaptive estimator of the integrated square of a density
18 June 2007	R. Kolisch (TU Munich)	Human resource development and allocation in project environments with explicit consideration of qualification and learning
25 June 2007	F. Liese (Univ. Rostock)	Lokal asymptotisch optimale Auswahlverfahren

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
22 October 2007	D. di Serafino (Univ. Naples)	Effective solution of the KKT system for effective large-scale optimization
05 November 2007	J. Povh (Univ. Maribor)	On approximations of hard combinatorial problems by semidefinite and copositive programming
19 November 2007	R. Beran (UC Davis, USA)	Regularized Regression: A Minimalist's Approach to Fitting and Extrapolating a Discrete Incomplete Multi-way Layout
26 November 2007	J. Lozano (Euskal Univ. San Sebastian)	Optimization by Means of Probabilistic Graphical Models
03 December 2007	D. Filipovic (Univ. Vienna)	Non-monotone risk measures and monotone hulls
14 January 2008	A. Munk (Univ. Goettingen)	Jumps and inverse jumps
15 January 2008	G. Eichfelder (Univ. Erlangen)	Set-semidefinite optimization
21 January 2008	J. Júdice (Univ. Coimbra)	The eigenvalue complementarity problem
28 January 2008	A. Albrecht (Univ. Herts.)	Combinatorial Landscape Analysis for Search-Based Algorithms
05 March 2008	M. Murawska (MSCMCC, Warsaw)	Evaluation of surrogate markers in microarray experiments in early drug development experiments
10 March 2008	R. Samworth (Univ. Cambridge)	Maximum likelihood estimation of a multidimensional log-concave density
14 April 2008	S. Demichelis (Univ. Pavia)	Extensive communication and the madness of crowds
21 April 2008	J. Salazar (Univ. Tenerife)	Mathematical models to reconstruct phylogenetic trees under the minimum evolution criterion
28 April 2008	M. Hallin (UL Bruxelles)	Dynamic factor models with block structure
09 May 2008	R. Rubinstein (Technion Haifa)	The Gibbs cloner for combinatorial optimization, counting and sampling
19 May 2008	M. Pelillo (Univ. Venice)	Dominant sets and pairwise clustering
26 May 2008	S. Rota Buló (Univ. Venice)	On continuous characterizations of cliques on hypergraphs
26 May 2008	T. Terlaky (McMaster Univ.)	The Hirsch conjecture and its relatives
02 June 2008	P. Williams (London SE)	Searching for the dual of an integer programme
09 June 2008	D. Wozabal (Univ. Vienna)	A difference-of-convex representation of Value-at-Risk and its applications in portfolio optimization
16 June 2008	S. Hoermann (Univ. Utah)	A powerful approach for the analysis of dependent processes
13 October 2008	M. Staudigl (Univ. Vienna)	Efficiency in coordination games played in a volatile environment

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
20 October 2008	A. Bobrowski (TU Lublin)	Wright-Fisher models with mutations and drift
27 October 2008	R. Kovacevic (Univ. Vienna)	Conditional acceptability mappings: convex analysis in Banach lattices
29 October 2008	T. Hotz (Univ. Goettingen)	Image denoising by a statistical multiresolution criterion
03 November 2008	H.-H. Bock (RWTH Aachen)	Probabilistic models and model-based algorithms for clustering
10 November 2008	A. Lochbihler (Univ. Karlsruhe)	KESS - Die Komplexität evolutionär stabiler Strategien
17 November 2008	P. Embrechts (ETH Zurich)	Statistics and quantitative risk management
24 November 2008	H. Albrecher (EPF Lausanne)	On tax identities in risk theory
15 December 2008	M. Bogdan (TU Wroclaw)	Decision theoretic approach to multiple testing and model selection under sparsity
12 January 2009	J. Fajardo (IBMEC, Rio de Janeiro)	Symmetry and option price monotonicity with Lévy processes
26 January 2009	S. Flåm (Univ. Bergen)	Portfolio management without probabilities or statistics
02 March 2009	S. Raghavan (Univ. Maryland)	Practical public sector combinatorial auctions
16 March 2009	H. Gu (Dalhousie Univ.)	Partial generalized additive models: an information-theoretic approach for selecting variables and avoiding concurvity
16 March 2009	H. Shimodaira (Tokyo Inst. Tech.)	Measuring the randomness of data via multiscale bootstrap with applications to evolutionary tree inference
23 March 2009	J. Puchinger (Arsenal Research)	From high-level model to branch-and-price solution in G12
30 March 2009	I. Berkes (TU Graz)	Permutation and bootstrap statistics under heavy tails
20 April 2009	J. Teichmann (TU Vienna)	A new approach to scenario generation in risk management
04 May 2009	R. Wets (UC Davis, USA)	On the stability of equilibrium points
18 May 2009	F. Vasquez-Abad (Univ. Melbourne)	Bias reduction in stochastic approximation using concurrent estimation and optimization
25 May 2009	L. Davies (Univ. Duisburg-Essen)	Die Modellierung von Langzeit-Finanzdaten
08 June 2009	D. Sevcovic (Comenius Univ. Bratislava)	Dynamic stochastic accumulation model with application to pension savings management
15 June 2009	P. Brito (Univ. Porto)	Model-based analysis of interval data
29 June 2009	A. Man-Cho So (Univ. Hongkong)	Khintchine-type inequalities and their applications in optimization

DATE	SPEAKER	TITLE OF TALK
05 October 2009	P. Putz (Univ. Vienna)	Exact approaches to the single source network loading problem
12 October 2009	W. Polonik (UC Davis, USA)	Der Exzessmassen-Ansatz und verwandte statistische Methoden
19 October 2009	A. Weingessel (Erste Bank Vienna)	Current challenges for strategic risk management
09 November 2009	C. Helmberg (TU Chemnitz)	Graph realizations corresponding to optimized extremal eigenvalues of the Laplacian
16 November 2009	F. Frommlet (Univ. Vienna)	Asymptotic optimality of multiple testing and model selection procedures under sparsity
23 November 2009	M. Meitz (Koc Univ. Istanbul)	Parameter estimation in nonlinear AR-GARCH models
30 November 2009	M. Jünger (Univ. Cologne)	GEODUAL - fun with geometric duality and combinatorial optimization
07 December 2009	P. Reiter (Univ. Vienna)	Two exact hybrid algorithms for solving a bi-objective vehicle routing problem
14 December 2009	P. Mutzel (TU Dortmund)	Recent approximation results for crossing minimization
11 January 2010	G. Eichfelder (Univ. Erlangen-Nuremberg)	A new copositivity test
18 January 2010	A. Tomazic (Univ. Vienna)	Computing bounds for a new general Connected Facility Location problem
25 January 2010	F. Gach (Univ. Vienna)	Efficiency in indirect inference
01 March 2010	M. Gantner (Tilburg Univ.)	The shorth plot
15 March 2010	L. Dicker (Harvard Univ.)	Estimating-equation based variable selection with the Dantzig selector and extensions
22 March 2010	M. Langovoy (TU Eindhoven)	Spatial statistics, image analysis and percolation
12 April 2010	M. Anjos (Univ. Waterloo)	Warm starts for interior-point methods in combinatorial optimization
03 May 2010	B. Heidergott (Vrije Univ. Amsterdam)	A Swiss Army Knife formula for Markov processes
10 May 2010	J. Dony (Vrije Univ. Brussel)	An empirical process approach to proving uniform in-bandwidth-consistency of general and non-standard kernel estimators
17 May 2010	R. Kolisch (TU Munich)	An efficient hybrid metaheuristic for integrated scheduling and staffing IT-projects based on a generalized minimum cost flow network
31 May 2010	N. Huber, R. Kiener, S. Kritzinger, P. Thoma (all Univ. Vienna)	Public presentation of Abraham-Wald-Ph.D. projects

ARCHIVES FROM SUMMER TERM 1995 TO SUMMER TERM 2011

DATE	SPEAKER	TITLE OF TALK
07 June 2010	P. Amaral (Univ. Nova Lisboa)	From infeasibility to copositivity
11 June 2010	R. Wets (UC Davis, USA)	About sample average approximations to solutions of stochastic variational problems (co-authored by Huifu Xu)
14 June 2010	M. Overton (New York Univ.)	Nonsmooth, nonconvex optimization
21 June 2010	T. Cai (Harvard Univ.)	Robust risk prediction with complex studies
28 June 2010	P. Kabaila (LaTrobe Univ.)	Admissibility of the usual confidence interval in linear regression
18 October 2010	Monika Henzinger (Univ. Vienna)	Sponsored search auctions or how web search engines make money
22 October 2010	Ludger Rüschendorf (Univ. Freiburg)	Stochastic dependence, extremal risk and optimal portfolio diversification
18 November 2010	Roman Słowiński (Poznań Univ. Technology)	Robust ordinal regression approach to multiple criteria decision aiding
13 December 2010	Karl Schlag (Univ. Vienna)	Finite sample nonparametric tests for linear regressions
10 January 2011	A. Yildirim (Bilkent Univ., Ankara)	Core sets in optimization: a unifying framework
17 January 2011	T. Breuer (FH Dornbirn)	Stress tests: from arts to science
24 January 2011	Marcello Pelillo (Univ. Venice)	What is a cluster? Perspectives from game theory
31 January 2011	Stefan Gollowitzer (Univ. Vienna), Richard Kiener (WU Vienna)	Public presentation of Abraham-Wald-Ph.D. project
14 March 2011	Peter Putz (Univ. Vienna)	New heuristics for extensions of the LAN problem
21 March 2011	Peter Grünwald (CWI Amsterdam)	The catch-up phenomenon in model selection and model averaging
04 April 2011	Ernst Eberlein (Univ. Freiburg)	Bid and ask: some consequences of a two prices approach
11 April 2011	Mirjam Dür (Univ. Groningen)	Recent developments in copositive programming
23 May 2011	Cristian Dobre (Univ. Groningen)	Exploiting algebraic symmetry in SDP bounds for structured combinatorial optimization problems
30 May 2011	J. Micheler (EZB Frankfurt)	Support Vector Machines as a rating methodology in banking and finance
06 June 2011	Tatyana Krivobokova (Univ. Goettingen)	Simultaneous confidence bands with the volume-of-tube formula and spline estimators
20 June 2011	Bita Analui, Johanna Bertl (both Univ. Vienna)	Public presentation of Abraham-Wald-Ph.D. project
27 June 2011	Vladimir M. Veliov (TU Vienna)	Distributed optimal control models in population dynamics and economics