

**35th CONFERENCE ON THE
MATHEMATICS OF OPERATIONS RESEARCH
and
SEMINAR ON “OPERATIONS RESEARCH AND HEALTH CARE”**

**Conference Center ‘The Werelt’, Lunteren, The Netherlands
January, 12 – 14, 2010**

AIM and SCOPE

The aim of the conference is to promote research activities and cooperation between senior and junior researchers in the mathematics of Operations Research in the Netherlands. The program offers high quality research and applications and should appeal to both academic researchers and people from profit and non-profit organizations. On the last day a seminar is jointly organized by the LNMB (Landelijk Netwerk Mathematische Besliskunde) and NGB (Nederlands Genootschap Besliskunde) on the subject “Operations Research and Health Care”. The program should give ample opportunity for informal discussions. The conference center is located in the scenic surroundings of Lunteren, in the center of the Netherlands.

During the first two days, there are four prominent invited speakers from abroad who will present two lectures in their field of research:

- Dimitris Bertsimas (MIT, Cambridge, USA; <http://www.mit.edu/~dbertsim>)
- Jose Blanchet (Columbia University, New York, USA; <http://www.ieor.columbia.edu/fac-bios/blanchet/faculty.html>)
- Anton Kleywegt (Georgia Tech, Atlanta, USA; http://www.isye.gatech.edu/faculty/Anton_Kleywegt/)
- Andrea Lodi (University of Bologna, Bologna, Italy; http://www.or.deis.unibo.it/andrea/Lodi_19-12-2008.pdf)

Biographies of the invited speakers and a registration form can be found in this announcement.

On Tuesday and Wednesday there are 30-minutes presentations by Ph.D. students, and on Wednesday, during the lunch, the LNMB diplomas are presented

On Wednesday afternoon there is a special session on the occasion of the retirement of Lodewijk Kallenberg, director of the LNMB, followed by a reception. The seminar on “Operations Research and Health Care” is held on Thursday.

For more information: www.lnmb.nl/conferences/lunteren2010

Program Tuesday January 12

- 10.15 Registration
- 10.50 – 11.00 Opening
- 11.00 – 11.45 Anton Kleywegt: *A model of price bubbles and business cycles*
- 12.00 – 12.45 Andrea Lodi: *Computational mixed integer programming: A survey*
- 12.45 Lunch
- 14.00 – 15.30 PhD presentations (parallel)
- 16.00 – 16.45 Dimitris Bertsimas: *On the power of robust solutions in multistage stochastic and adaptive optimization problems*
- 17.00 – 17.45 Jose Blanchet: *Efficient rare-event simulation I: Basic concepts and techniques*
- 18.30 Dinner
- 20.30 Meeting for the members of the LNMB

Program Wednesday January 13

- 09.00 – 09.45 Anton Kleywegt: *Models of learning in various games*
- 10.00 – 10.45 Andrea Lodi: *Computational mixed integer programming: Selected fashionable topics*
- 11.15 – 12.00 Dimitris Bertsimas: *On the power and limitations of affine policies in multistage adaptive optimization*
- 12.15 – 13.00 Jose Blanchet: *Efficient rare-event simulation II: State-dependent techniques*
- 13.00 Lunch and presentation PhD diplomas
- 14.30 – 15.30 PhD presentations (parallel)
- 16.00 – 18.00 Special session on the occasion of the retirement of Lodewijk Kallenberg, director of the LNMB
- 18.00 – 19.00 Reception for Lodewijk Kallenberg
- 19.30 Dinner
- 21.30 Meeting PhD students LNMB

Program Thursday January 14: Seminar Operations Research and Health Care

The detailed program will be sent in a separate announcement

PhD Presentations and LNMB Diplomas

The PhD students of the LNMB are strongly recommended to present a paper at this conference. In order to receive the LNMB diploma, a PhD student must have given such presentation at least once. For each presentation 30 minutes are available in one of the parallel sessions. For each contributed paper a senior member of the LNMB will be available to act as discussant.

The deadline for the application of a PhD presentation is **December 5**. To apply, send the following information to kallenberg@math.leidenuniv.nl: your name and the name of your supervisor, the title and an abstract of about half a page. When you give a PhD presentation, you also have to fill in the application form.

During the conference the LNMB diplomas will be presented to the PhD students who have fulfilled the requirements for the diploma (750 credit points or 25 EC and a PhD presentation). If you believe having fulfilled these requirements, please send **before December 10**, an e-mail to lnmb@math.leidenuniv.nl with the following information:

- your family name and full first name(s);
- date of birth (dd/mm/yy);
- place of birth (city, country);
- certificated courses with credit points;
- Lunteren conferences you have attended (you receive 30 credit point for each conference).

LOCATION

Conference Center 'De Werelt', Westhofflaan 2, Lunteren, The Netherlands, phone 0318 - 484641.

For more information, e.g. 'how to reach' see: www.congrescentrum.com

ORGANIZATION AND INFORMATION

The conference is organized by the LNMB (Landelijk Netwerk Mathematische Besliskunde), the seminar jointly with the NGB (Nederlands Genootschap Besliskunde).

For more information contact the director of the LNMB, Lodewijk Kallenberg (kallenberg@math.leidenuniv.nl; phone 071 - 5277130) or look at the site www.lnmb.nl/conferences/lunteren2010.

REGISTRATION

One can register by sending in the registration form and transferring the fee. Participants can register for the entire meeting as well as for partial arrangements. It is possible, against reduced rates, to share a room; in that case a roommate should be indicated on the registration form. PhD students of the LNMB who attend the entire meeting including the seminar are entitled to a reduction of € 50 of the fee in addition to the financial support of 50% of their traveling expenses.

The various fees and bank account can be found on the enclosed registration form. Please send this form as soon as possible, but **ultimately December 10**, to the director of the LNMB, Prof.dr. L.C.M. Kallenberg, Mathematical Institute, Leiden University, P.O. Box 9512, 2300 RA Leiden, The Netherlands.

SPEAKERS ON JANUARY 12 AND 13

Dimitris Bertsimas (MIT, Cambridge, USA)

Dimitris Bertsimas is currently the Boeing Professor of Operations Research and the codirector of the Operations Research Center at the Massachusetts Institute of Technology. He has received a BS in Electrical Engineering and Computer Science at the National Technical University of Athens, Greece in 1985, a MS in Operations Research at MIT in 1987, and a Ph.D in Applied Mathematics and Operations Research at MIT in 1988. Since 1988, he has been in the MIT faculty. His research interests include optimization, stochastic systems, data mining, and their application. In recent years he has worked in robust optimization, health care and finance. He has co-authored more than 100 scientific papers and he has co-authored the following books: "Introduction to Linear Optimization" (with J. Tsitsiklis, Athena Scientific and Dynamic Ideas, 2008), "Data, models and decisions" (with R. Freund, Dynamic Ideas, 2004) and "Optimization over Integers" (with R. Weismantel, Dynamic Ideas, 2005). He is currently department editor in Optimization for Management Science and former area editor in Operations Research in Financial Engineering. He has supervised over 40 doctoral students and he is currently supervising 10 others. He is a member of the National Academy of Engineering, and he has received numerous research awards including the Farkas prize (2008), the Erlang prize (1996), the SIAM prize in optimization (1996), the Bodossaki prize (1998) and the Presidential Young Investigator award (1991-1996).

Jose Blanchet (Columbia University, New York, USA)

Jose Blanchet is a faculty member of the IEOR at Columbia University. Jose holds a Ph.D. in Management Science and Engineering from Stanford University. Prior to joining Columbia he was a faculty member in the Statistics Department at Harvard University. Jose worked for two years as an analyst in Protego Financial Advisors, a leading investment bank in Mexico. He has research interests in applied probability and Monte Carlo methods. He was given the CAREER award for young researchers in OR in 2008. He serves in the editorial board of Advances in Applied Probability, Journal of Applied Probability, QUESTA and TOMACS. Recently he got the "2009 Best Publication Award" given by the INFORMS Applied Probability Society (the award was shared with Peter Glynn and Jingchen Liu).

Anton Kleywegt (Georgia Institute of Technology, Atlanta, USA)

Anton Kleywegt received a Ph.D. from the School of Industrial Engineering at Purdue University in 1996 and since then has been a faculty member in the School of Industrial and Systems Engineering at the Georgia Institute of Technology. Anton has served on the editorial boards of Operations Research, Operations Research Letters, Transportation Science, Naval Research Logistics, and the Asia-Pacific Journal of Operational Research. Anton, with co-authors, has received best paper prizes from the Transportation Science and Logistics Society of INFORMS and the Revenue Management and Pricing Section of INFORMS. Anton is currently secretary of INFORMS.

Andrea Lodi (University of Bologna, Bologna, Italy)

Andrea Lodi received a Ph.D. in System Engineering from the University of Bologna in 2000 and he is full Professor of Operations Research at the University of Bologna since 2007. He won the 2004-2005 IBM Herman Goldstine Fellowship and he has visited the Mathematical Sciences Department at IBM T.J. Watson in the periods January-September 2005 and April-July 2006. Andrea Lodi is Associate Editor of Mathematical Programming Series A, INFORMS Journal on Computing, Mathematical Programming Computation and Management Science. He is Editor-in-Chief of Optima, the Mathematical Programming Society Newsletter. Andrea Lodi is a IBM-ILOG Cplex scientific consultant since 2006. His main research interests are in the methodological and computational aspects of Mixed Integer Programming and he has recently been attracted by Mixed Integer NON Linear Programming as well. Andrea Lodi is author of more than 50 scientific papers appeared in the most prestigious journals and books in the field of Mathematical Programming.

REGISTRATION FORM “LUNTEREN 2010”

Family name :

First Name : Male / Female

Affiliation :

Address :

Postal Code: City:

Telephone : E-mail address:

Date : Signature:

Full Ph.D. Arrangement (tag your choices)

Fee

- | | |
|--|---------|
| ☐ I am LNMB PhD student and attend the entire meeting including the seminar on Thursday (Price includes registration fee, lodging in double room, meals and € 50,- reduction paid by the LNMB) ; Price: € 300,00 | € |
| ☐ I would like a single room (€ 50,- extra charge) ; Price: € 350,- | € |

Standard reservation (tag your choices; calculate your fee)

Fee

- | | |
|--|---------|
| ☐ I will attend the conference on Tuesday (incl. coffee, tea and lunch); Price: € 40,00 | € |
| ☐ I will attend the conference on Wednesday (incl. coffee, tea and lunch); Price: € 40,00 | € |
| ☐ I will attend the seminar on Thursday (incl. coffee, tea, lunch and drinks); Price: € 50,00 | € |
| ☐ I will attend dinner on Tuesday; Price: € 35,00 | € |
| ☐ I will attend dinner on Wednesday; Price: € 35,00 | € |
| ☐ I wish to reserve a single room for Tuesday night (incl. breakfast); Price € 80,00 | € |
| ☐ I wish to reserve a single room for Wednesday night (incl. breakfast); Price € 80,00 | € |
| ☐ I wish to reserve a double room for Tuesday night (p.p. incl. breakfast); Price € 55,00 | € |
| ☐ I wish to reserve a double room for Wednesday night (p.p. incl. breakfast); Price € 55,00 | € |

In case you share a room: Room mate:

■ Registration fee	€ <u>50</u>
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TOTAL FEE (please, fill in your total fee)

€

We don't send invoices or confirmations. In case you wish to check your registration look at the LNMB website www.lnmb.nl/conferences/lunteren2010/participants.html. When you wish to receive a receipt for the fee, send an e-mail to lnmb@math.leidenuniv.nl.

Transfer your fee ultimately December 10 to bank account 40.53.43.663 of Twente University with the note **fee LNMB/Lunteren 2010** for (fill in the name)".

Please, return this form **ultimately December 10**, to:

Prof.dr. L.C.M. Kallenberg, Mathematical Institute, Leiden University, PO Box 9512, 2300 RA Leiden.

REGISTRATION FORM SEMINAR

I hereby register for the LNBM/NGB seminar “**Operations Research and Health Care**”, which will be held in Conference Center “De Werelt”, Lunteren, January 14, 2010.

Family name:

First name:

Title: **Male / Female**

Company/Institute:

Address:

Postal Code: **City:**

Telephone number: **E-mail:**

Date: **Signature:**

Below, please tick the appropriate box:

I am:

LNMB/NGB member (Registration fee €75): ☐

Other (Registration fee €125): ☐

FEE PAYMENT INSTRUCTIONS WILL BE SENT TO YOU AFTER REGISTRATION

Send the registration form before January 3, 2010 by regular mail or e-mail or by fax to

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