

----- Call for papers -----

11th International Workshop on Rare Event Simulation (RESIM 2016)

March 29 - April 1, 2016, EURANDOM, Eindhoven, The Netherlands

http://www.eurandom.nl/events/workshops/2016/SAM_PROB+ANALYSIS/WS3.html

RESIM 2016 will be the 11th workshop in a series of successful events held on the topic of rare event simulation since 1997.

It covers all aspects of rare event simulation, ranging from purely theoretical developments to practical applications. The objective is to provide a forum for researchers and practitioners working in different locations, using different methods and on different applications, to present recent results, exchange ideas, and discuss open problems and new directions.

The 2016 event will be organized as part of the EURANDOM Stochastic Activity Month "Probability and Analysis", and partially funded by the research programme NETWORKS.

This will allow us to invite many speakers, selected both from among experts in rare-event simulation, and from among experts in a variety of (potential) application areas. Thus, we hope to stimulate interaction between the simulation and the application experts.

Besides the invited talks, there will also be two tutorial talks, and room for talks contributed after this call for papers.

RESIM2016 solicits contributions on rare-event simulation methodologies and applications, including the following:

Methodologies:

- Importance sampling
- RESTART/Splitting
- Averaging techniques
- Cross-Entropy method
- Large deviations theory
- Interacting particles
- Hybrid analytic/simulation techniques
- Other novel approaches

Applications and models:

- Queueing models
- Reliability models
- Financial and insurance risk models
- Computer and telecommunication networks
- Traffic/pedestrian flows
- Air traffic safety
- Power grids
- Climate research
- Materials science at low spatial scales
- Computational chemistry
- Computational biology and genetics
- Other relevant areas

Submissions:

Indicate your interest in presenting a paper by submitting a title and a 1-page

abstract by January 17, 2016 by email to Mrs. Patty Koorn (koorn@eurandom.tue.nl).

Authors will be notified of the acceptance or not of their paper by February 1, 2016. At least one author of each accepted paper is expected to participate in the workshop. A workshop compendium will be prepared ahead of the workshop. All materials that should be included in the compendium (short or full paper, or abstract supplemented by viewgraphs; maximum 12 pages) are due by February 29, 2016.

Organizing committee:

Adrian Muntean, Karlstad University
Michel Mandjes, University of Amsterdam
Daan Crommelin, University of Amsterdam / CWI
Pieter-Tjerk de Boer, University of Twente