

2012 NSF Workshop on Simulation Methodology

Program:

Monday, July 23, 2012

8:45 – 9:15	Welcome by the organizing committee Welcome speech by Prof. Xiongwen Lu, Dean of School of Management at Fudan University Welcome speech by Prof. Michael Fu, NSF Program Director Self introduction of the attendees
9:15 – 10:30	Keynote talk: <i>Response Surface Estimation</i> Peter Glynn, Stanford University Discussions (15 min)
10:30 – 11:00	Photo taking Coffee break
11:00 – 11:35	Regular talk: <i>Good Path Simulation Methods for Quasi-Monte Carlo Pricing and Hedging of Financial Derivatives with Discontinuities</i> Xiaoqun Wang, Tsinghua University Discussions (5 min)
11:35 – 12:10	Regular talk: <i>A Change-of-Variable Approach to Simulating Conditional Expectations</i> Guangwu Liu, City University of Hong Kong Discussions (5 min)
12:10 – 12:30	Introduction to special interest group study Form special interest groups
12:30 – 14:00	Lunch
14:00 – 15:15	Keynote talk: <i>Distributed Simulation Challenges in Sensor Networks and the Cloud</i> Richard Fujimoto, Georgia Tech Discussions (15 min)
15:15 – 15:35	Coffee break
15:35 – 16:10	Regular talk: <i>Simulation of Conditional Value-at-Risk via Parallelism on Graphic Processing Units</i> Hai Lan, Shanghai Jiaotong University Discussions (5 min)
16:10 – 16:45	Regular talk: <i>Throughput Regulation in Multicore Processors via IPA</i> Yorai Wardi, Georgia Tech Discussions (5 min)
16:45 – 17:45	Special interest group discussions
18:30	Welcome reception and dinner, Crowne Plaza Hotel lobby

Tuesday, July 24, 2012

8:45 – 10:00	Keynote talk: <i>Simulation Optimization and Optimal Sampling</i> Raghu Pasupathy, Virginia Tech Discussions (15 min)
10:00 – 10:20	Coffee break
10:20 – 10:55	Regular talk: <i>Model-based Annealing Random Search with Stochastic Averaging</i> Jiaqiao Hu, SUNY at Stony Brook Discussions (5 min)
10:55 – 11:30	Regular talk: <i>Multi-Objective COMPASS for Discrete Optimization via Simulation</i> Loo Hay Lee, National University of Singapore Discussions (5 min)
11:30 – 12:30	Special interest group discussions
12:30 – 14:00	Lunch
14:00 – 15:15	Keynote talk: <i>Dynamic, Risk-Based Aviation Security Screening Policy Performance Analysis Using Simulation</i> Sheldon H. Jacobson, University of Illinois at Urbana-Champaign Discussions (15 min)
15:15 – 15:35	Coffee break
15:35 – 16:10	Regular talk: <i>A Simulation Model for Retail Forecasting During the Threat of a Hurricane</i> Douglas Morrice, The University of Texas at Austin Discussions (5 min)
16:10 – 16:45	Regular talk: <i>A Discrete-Event Simulation Study of the Re-emergence of S. Vulgaris in Horse Farms Adopting Selective Therapy</i> Jie Xu, George Mason University Discussions (5 min)
16:45 – 17:45	Special interest group discussions

Wednesday, July 25, 2012

8:45 – 9:15	Special interest group discussions
9:15 – 9:45	Special interest group presentation 1, including Q&A
9:45 – 10:15	Special interest group presentation 2, including Q&A
10:15 – 10:30	Coffee break
10:30 – 11:00	Special interest group presentation 3, including Q&A
11:00 – 11:30	Special interest group presentation 4, including Q&A
11:30 – 12:00	Special interest group presentation 5, including Q&A (if necessary)
12:00 – 12:15	Workshop wrap-up
12:30 – 14:00	Lunch