

CONFERENCE PROGRAM FOR MARCH 31, 2005 Thursday (282 Reitz Union)			
8:15	Registration		
8:45 - 9:00	<b>Welcome Session</b> Panos M. Pardalos, University of Florida, USA		
9:00 - 10:00	<b>Plenary Session R1</b> <b>Chair:</b> Panos Pardalos		
	David G. Luenberger	Stanford University	Soft Derivatives
10:00 - 10:30	<b>Coffee Break</b>		
10:30 - 12:00	<b>Session R2</b> <b>Chair:</b> Stanislav Busygin		
	Manfred Gilli	Department of Econometrics, University of Geneva	Portfolio selection with classification trees
	Stanislav Zakovic	Imperial College, UK	Mean Variance Optimization of Non-Linear Systems and Worst-case Analysis
	C. Kenneth Jones	University of Maryland and PortfolioNetworks.com	Portfolio Size and Zero-one Variables in Stochastic Portfolio Networks using Digital Portfolio Theory
12:00 - 1:30	<b>Lunch</b>		
1:30 - 3:00	<b>Session R3</b> <b>Chair:</b> Panos Pardalos		
	Henry L. Pfister	Air Force Research Laboratory	Generalizing Probability Computations for Management Science
	Panos Parpas	Imperial College, UK	Entropic Regularization of the Moment Problem in Stochastic Optimization Problems
	Dmytro Matsypura	University of Massachusetts	Dynamics of Electric Power Supply Chain Networks under Risk and Uncertainty
3:00 - 3:30	<b>Coffee Break</b>		
3:30 - 5:00	<b>Session R4</b> <b>Chair:</b> Vladimir Boginski		
	Sergiy Butenko	Texas A&M University	Solving the maximum independent set problem in graphs with large independence number
	Nalan Gulpinar	Imperial College, UK	Robust Worst-case Router Design
	Clayton Commander	University of Florida	Finding Approximate Solutions for the Cooperative Communication Problem in Ad Hoc Networks

CONFERENCE PROGRAM FOR APRIL 1, 2005 Friday (282 Reitz Union)				
9:00 - 10:00	<b>Plenary Session F1</b> <b>Chair:</b> Berc Rustem			
	Nikos Christofides	Imperial UK	College,	Mathematical Models For Fund Management
10:00 - 10:30	<b>Coffee Break</b>			
10:30 - 12:00	<b>Session F2</b> <b>Chair:</b> Oleg Prokopyev			
	Vladimir Boginski	University of Florida		Mining Stock Market Data: A Net- work Approach
	Chan Ahn	Imperial UK	College,	Higher-order Moments Optimiza- tion of Portfolio of Derivatives
	Constantin Zopounidis	Technical University of Crete, Greece		The identification of auditors' qual- ified opinion by means of multicrite- ria analysis: the case of Asian com- mercial banks
12:00 - 1:30	<b>Lunch</b>			
1:30 - 2:30	<b>Plenary Session F3</b> <b>Chair:</b> Panos Pardalos			
	Stratos Pistikopoulos	Imperial UK	College,	On-line Optimization via Off-line Optimization! A guided tour to multi-parametric mixed integer and continuous programming
2:30 - 3:00	<b>Coffee Break</b>			
3:00 - 5:00	<b>Session F4</b> <b>Chair:</b> Berc Rustem			
	Biswa Nath Datta	Northern University	Illinois	Robust Stability Analysis and De- sign of Robust Stable System using Optimization Techniques.
	Dong Hua	George Washington University		Graphical Data Pattern Identifica- tion with Latent Structure Models
	Pavlo Krokhmal	University of Florida		Asymptotic Behavior of the Ex- pected Optimal Value of the Mul- tidimensional Assignment Problem
	Stanislav Zakovic	Imperial UK	College,	An Interior Point Algorithm for Continuous Minimax Problems with the Norm Merit Function
6:30	<b>Conference Dinner</b>			

CONFERENCE PROGRAM FOR APRIL 2, 2005 Saturday (282 Reitz Union)

9:00 - 10:00	<b>Plenary Session S1</b> <b>Chair:</b> Berc Rustem		
	Dimitris Bertsimas	MIT	Robust Optimization: A Tractable Theory of Stochastic Optimization
10:00 - 10:30	<b>Coffee Break</b>		
10:30 - 12:00	<b>Session S2</b> <b>Chair:</b> Vladimir Boginski		
	Alkis Vazacopoulos	Dash Optimization, Inc.	Solving Hard Mixed Integer Programming Problems using Parallel Xpress-MP
	William Hager	University of Florida	Recent advances in conjugate gradient methods
	Joseph Geunes	University of Florida	A Solution Method for a Class of Nonlinear Nonseparable Continuous Knapsack Problems
12:00 - 1:30	<b>Lunch</b>		
1:30 - 2:30	<b>Plenary Session S3</b> <b>Chair:</b> Panos Pardalos		
	Christodoulos Floudas	Princeton University	Advances and Challenges in Deterministic Global Optimization
2:30 - 3:00	<b>Coffee Break</b>		
3:00 - 5:00	<b>Session S4</b> <b>Chair:</b> Clayton Commander		
	Carlos A.S. Oliveira	Oklahoma State University	Analysis of the Number of Local Minima for the Multidimensional Assignment Problem
	Athanasios Migdalas	Technical University of Crete, Greece	Integrated Production-Inventory-Distribution Models
	Manki Min	University of Florida	Heuristics for Minimum Energy Broadcasting in Wireless Ad Hoc Networks
	Oleg Prokopyev	University of Florida	On Fractional 0–1 Programming Problems and Related Applications

CONFERENCE PROGRAM FOR APRIL 3, 2005 Sunday (282 Reitz Union)

9:00 - 10:30	<b>Session U1</b> <b>Chair:</b> Dmytro Matsypura		
	Cláudio N. Meneses	University of Florida	The Degree-Bounded Connected Subgraph Problem: Polyhedral Study and Exact Algorithm
	Sergey Sarykalin	University of Florida	Pricing options in incomplete market
	Chung-Jui Wang	University of Florida	Best Execution in Mortgage Secondary Markets
10:30 - 11:00	<b>Coffee Break</b>		
11:00 - 12:00	<b>Session U2</b> <b>Chair:</b> Dmytro Matsypura		
	Artyom Nahapetyan	University of Florida	Periodic Dynamic Traffic Assignment Problem and Dynamic Toll Pricing
	Altannar Chinchuluun	University of Florida	A Method for solving Concave Programming Problems
	<b>Closing Remarks</b>		
12:00	<b>Lunch and Conference Adjournment</b>		