

EURANDOM Newsletter

Volume XII, Issue 1 – Winter 2010

Previous Newsletters to be found on the EURANDOM-website
<http://www.eurandom.tue.nl/news/newsletters.htm>

STAR

On December 10, 2009 NWO decided to fund the new mathematics cluster in stochastics, STAR, with an amount of 1,5 million euro for two years (2010 & 2011). From this money mainly positions (post-docs, PhD students and assistant professors) will be sponsored. A part will be used for workshops, a visitor program, outreach, etc. With this grant NWO supports the mathematics cluster STAR, 'Stochastics - Theoretical and Applied Research', that was founded on May 15, 2009 as fourth mathematics cluster. The other clusters were created five years ago to compensate the reducing number of students and staff at academic math-departments. The stochastics cluster STAR got funding to bridge the period from January 2010 to 2012, the year in which decisions about continuation of the clusters are expected to be taken.

100th workshop at EURANDOM



On December 15, we celebrated the fact that EURANDOM organised the 100th workshop at the institute.

The first workshop took place on November 14, 1998, one and a half year after the formal start of the institute. On December 14, 2009 the workshop "Dynamic Random Environments" started, which was the 100th. The title of the workshop was very appropriate, and refers unintentionally to the cha-

acter of the institute. Over 4000 participants, from all over the world visited over 1700 lectures, spread over 318 workshop days.



Board and Scientific Council

The board met in June and December. The way to secure funding for the future and the relations between STAR and EURANDOM were of course among the major points on the agenda.

The Scientific Council met on December 14, 2009. For 3 new members it was their first meeting. We discussed the current and future funding of the institute as well as the relation with the newly funded cluster.

In July 4 members stepped back: Sören Asmussen, Freddy Delbaen, Peter Hall and Andreas Greven. EURANDOM is grateful for their contributions in the past 6 years.

EURANDOM Chair

Professor Dilip Madan is EURANDOM Chair 2009/2010 (December 2009, February and Summer 2010, March). His public lecture, December 7 2009, was entitled "**Capital Requirements, Acceptable Risks and Profits**".

On February 1, he gave a lecture series on: "**Stochastic Processes in Financial Applications**". His next visit will take place in summer 2010.

General News

November 25, 2009, Ingrid Vliegen successfully defended her thesis "Integrated planning for service tools and spare parts for capital goods".

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December 15, 2009, Isaac Corro Ramos successfully defended his thesis "Statistical Procedures for Certification of Software Systems".

February 4, 2010, Paul Beekhuizen successfully defended his thesis "Performance Analysis of Networks on Chips".

Senior and Junior Fellows

Eduard Belitser, Utrecht University became senior fellow in the SIM program as from September 1, 2009

At the end of 2009 Richard Boucherie (QPA) and Nico Dellaert (QPA) stepped down as Senior fellows. We thank them for their efforts.

We also said goodbye to the junior fellows Wouter Kager and Olaf Wittich.

Workshops in the 2nd half of 2009

July 15-17, 2009 (SIM)
Statistical inference for Lévy processes with applications to finance

August 24-28, 2009 (RSS)
Order, disorder and double disorder

October 5-7, 2009 (SIM)
YES-III - Paradigms of Model Choice

October 29-30, 2009 (QPA)
Stochastic models for warehousing systems

October 29-30, 2009 (MRM)
Asset Backed Securities (on invitation only; venue EIB, Luxembourg)

November 19-21, 2009 (QPA)
YEQT-III - Scheduling and Resource Sharing in Queueing Networks

November 23-25, 2009 (QPA)
NET-COOP

December 14-18, 2009 (RSS)
Dynamic Random Environments

LOIS Lectures

September 17, 2009, 16.00-17.00 h. Zwarte Doos, TU Eindhoven
LOIS-lecture III
Carlos Daganzo, UC Berkeley
Adaptive Control of Urban Transportation Systems

January 11, 2010, 16.15-17.00 h. Zwarte Doos, TU Eindhoven
LOIS-lecture IV
D. Bertsimas, MIT
On the power of robust solutions in multi-stage stochastic and adaptive optimization

Visitors in the 2nd half of 2009

July

S. Bar-Lev (University of Haifa, IL) QPA
O. Kella (Hebrew University of Jerusalem, IL) QPA

August

D. Perry (University of Haifa, IL) QPA
M. Damron (Princeton University, USA) RSS
M. Luczak (London School of Economics, UK) RSS

September

E. Aidekon (LPMA, Université Paris VI, F) RSS
M. Hilario (IMPA, BR) SIM
G. Weiss (University of Haifa, IL) QPA

October

Z. Palmowski (University of Wrocław, P) QPA

November

T. Hellings (TU/e & CWI, NL) QPA
Y. Nishiyama (The Institute of Statistical Mathematics, Tokyo, JP) SIM
Y. Kerner (Technion, IL) QPA
A. Wierman (California Institute of Technology, USA) QPA
M. Romito (Marco; Univ. di Firenze, I) QPA
W. Kager (VU, NL) QPA

December

D. Madan (University of Maryland, College Park, USA) EUR CHAIR
R. Sun (National University of Singapore) RSS

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New People in the 2nd half of 2009

QPA

Michiel Jansen

RSS

Sandra Kliem
Anton Klymovskiy

MRM

Florence Guillaume
Mitja Stadje

SIM

Paulo de Andrade Serra
Bartek Knapik

Miscellaneous

Besides the already famous table football and table tennis matches, a EURANDOM-team this year for the first time joined the TU/e hexathlon, under the inspiring coaching of Josine Bruin.



However, the others were faster, more flexible, more determined, etc. Of course, the Olympic idea (taking part) was the most important.

Alumni News

New Alumni

In the 2nd half of 2009, and beginning of 2010, we said good-bye to

QPA

Paul Beekhuizen (February 4, 2010)
Ahmad Al Hanbali (November 30, 2009)
Yoav Kerner (July 31, 2009)
Ingrid Vliegen (September 30, 2009)

RSS

Dimitris Cheliotis (September 16, 2009)

SIM

Efang Kong (January 14, 2009)
Shota Gugushvili (December 31, 2009)

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If you wish to know where they are right now and what they do, please check the EURANDOM site under the button Alumni.

<http://www.eurandom.tue.nl/EURANET>

New jobs etc.

If you would like to know, who got married, who got a new job, who is professor now, etc. please consult <http://www.eurandom.tue.nl/EURANET>

Upcoming events 2010

Workshops and meetings

March 8-13, 2010 (RSS)

YEP-VII "Probability and Algorithms"

April 13-16, 2010

Celebration of the 5th year of the NDNS+ Cluster with a Workshop "Nonlinear Dynamics of Natural Systems+"

June 24 & 25, 2010 (QPA – LOIS)

Stochastic Models for Manufactory Systems

Fall 2010

* Combinatorics and Analysis in Spatial Probability (RSS)

* Dynamic Measurement of Risk in Finance and Insurance (MRM)

*YES-IV

*YEQT-IV

LOIS Lectures

Two more lectures planned in (late) autumn 2010

Expected guests in 2010

K. Raschel, Université Paris VI, France - April 19-23
P. Glynn, D-Stanford University, USA - April 21-23
E. Cirillo, Italy, March/April,
F. Di Girolamo, European Comission Joint Research Center, I – on a regular basis, monthly
S. Bhamidi, USA, May/June 2010
O. Kella, Israel, late Summer 2010
D. Perry, Israel, late Summer 2010
A. Ferreira Castillo, Portugal, Sept-Dec. 2010

For more detailed information please visit the EURANDOM website

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