

**International Conference on Modeling,  
Computation and Optimization  
(January 9- 10, 2008)**

*Organized by*



*Indian Statistical Institute,*

*SQC & OR Unit, Delhi Centre*

**Program Overview**

**Date: January 9, 2008**

<b>Time</b>	<b>Event</b>	<b>Venue</b>
9:00-10:00	Registration	Conference Lounge
10:00-10:30	Inaugural Session	Conference Room-I
10:30-11:00	Tea	Conference Hall
11:00-13:00	Session-I A Session-I B	Conference Room-I Conference Room-II
13:00-14:00	Lunch	ISI Guest House
14:00-15:30	Session-II A Session-II B	Conference Room-I Conference Room-II
15:30-15:45	Tea	Conference Hall
15:45-17:45	Session-III A Session-III B	Conference Room-I Conference Room-II
17:45-18:00	Tea	Conference Hall
20:00	Symposium Dinner	India International Centre

Note: Bus leaves from Indian Statistical Institute on January 9, 2008 for India International Centre at 19:30

**Date: January 10, 2008**

<b>Time</b>	<b>Event</b>	<b>Venue</b>
10:00-11:00	Session-IV A Session-IV B	Conference Room-I Conference Room-II
11:00-11:30	Tea	Conference Hall
11:30-13:00	Session-V A Session-V B	Conference Room-I Conference Room-II
13:00-14:00	Lunch	ISI Guest House
14:00-15:30	Session-VI A Session-VI B	Conference Room-I Conference Room-II
15:30-15:45	Tea	Conference Hall
15:45-17:45	Session-VII A Session-VII B	Conference Room-I Conference Room-II
17:45-18:00	Tea	Conference Hall

## Inaugural Session Details

**January 9, 2008      Time: 10:00 -10:30    Venue: Conference Room –I**

1.	<b>Welcome address:</b> Director, Indian Statistical Institute
2.	<b>About Indian Statistical Institute and Delhi Centre:</b> Head, Delhi Centre
3.	<b>About symposium:</b> S. K. Neogy, Organizing Committee Chair, ICMCO-08
4.	<b>Vote of thanks:</b> A. K. Das, Organizing Committee Member

## Technical Sessions Details

### Parallel Sessions

**January 9, 2008      Time: 11:00 -13:00    Venue: Conference Room –I**

#### Session I A

**Chairman : Kurt Helmes** (Humboldt-Universitaet zu Berlin, Institut fuer Operations Research , Germany)

1.	<b>Masakazu Muramatsu</b> (The University of Electro-communications, Japan) Semidefinite Programming Relaxation for Polynomial Optimization Problems.
2.	<b>Juan Enrique Martínez-Legaz</b> (Universitat Autònoma de Barcelona, Spain) A Tabu Search Scheme for Abstract Problems with Applications to the Computation of Fixed Points.
3.	<b>Ravindra S. Gajulapalli</b> (Indian Institute of Management, Ahmedabad) and Leon S. Lasdon (University of Texas at Austin). Scaling Sparse Matrices for Optimization Algorithms
4.	<b>Sandeep Juneja</b> ( Tata Institute of Fundamental Research) (joint work with Michael Gordy, Federal Reserve Board) Nested Simulation in Portfolio Risk Measurement

**January 9, 2008    Time: 11:00 -13:00    Venue: Conference Room –II**

**Session-I B**

**Chairman : Theo S.H. Driessen** (University of Twente, The Netherlands)

1.	<b>J. Derks, J. Kuipers, M. Tennekes and F. Thuijsman</b> (Maastricht University, The Netherlands) Existence of one-way flow Nash networks
2.	<b>Andrey Garnaev</b> (St Petersburg State University, Russia) A Jamming Game
3.	<b>Somdeb Lahiri</b> (Institute of Petroleum Management, India) Quasi-Bargaining Set For Contract Choice Problems
4.	<b>Luca Grilli</b> (Università di Foggia, Dipartimento di Scienze Economiche, Matematiche e Statistiche, Italy) A Stackelberg differential game with overlapping generations for the management of a renewable resource

**January 9, 2008    Time: 14:00 -15:30    Venue: Conference Room –I**

**Session II A**

**Chairman : Masao Fukushima** (Kyoto University , Japan)

1.	<b>Kurt Helmes</b> (Humboldt-Universitaet zu Berlin, Wirtschaftswissenschaftliche Fakultat, Institut fuer Operations Research , Germany) A linear programming technique for infinite dimensional zero-sum games on polyhedral strategy spaces in $\mathbb{R}^2$
2.	<b>K.C. Sivakumar</b> (Indian Institute of Technology Madras, India) Role of Nonnegative Generalized Inverses in Optimization
3.	<b>Anjana Gupta</b> (University of Delhi), <b>Aparna Mehra</b> (Indian Institute of Technology Delhi) and <b>Davinder Bhatia</b> (University of Delhi) Nonconvex Vector Minimization with Set Inclusion Constraint

**January 9, 2008 Time: 14:00 -15:30 Venue: Conference Room –II**

**Session II B**

**Chairman : A. Sen (Indian Statistical Institute Delhi Centre)**

1.	<b>Jacek B. Krawczyk</b> (Victoria University of Wellington, New Zealand, Javier Contreras (Universidad de Castilla–La Mancha, Spain) and James Zucollo (Victoria University of Wellington, New Zealand) Thermal Electricity generators competition with coupled constraints
2.	<b>Reinoud AMG Joosten</b> (University of Twente, The Netherlands) Strategic advertisement with externalities: a new dynamic approach.
3.	<b>Viswanathan Arunachalam</b> (University of los Andes, Bogota, Colombia) A Stochastic Model for the Valuation of options with Jumping Volatility.

**January 9, 2008 Time: 15:45 -17:45 Venue: Conference Room –I**

**Session III A**

**Chairman: Suresh Chandra (Indian Institute of Technology Delhi, India)**

1.	Atsushi Kajii ( Institute of Economic Research, ,Kyoto University, Japan), Hiroyuki Kojima (Teikyo University. and <b>Takashi Ui</b> (Yokohama National University,Japan) Coextrema Additive Operators
2.	<b>Anulekha Dhara</b> and Aparna Mehra (Indian Institute of Technology Delhi, India) Fuzzy Optimality Conditions for Minimax Programming Problems
3.	<b>Deepali Gupta</b> and Aparna Mehra (Indian Institute of Technology Delhi) Approximate Optimality for Semi Infinite Programming
4	<b>Rupaj Kumar Nayak</b> (Utkal University, India) ,Mahendra Prasad Biswal (Indian Institute of Technology Kharagpur) and Sudarsan Padhy (Utkal University, India) A Semidefnite Relaxation for Portfolio Optimization Problem

**January 9, 2008 Time: 15:45 -17:45 Venue: Conference Room –II**

**Session III B**

**Chairman: Andrey Garnae** (St Petersburg State University, Russia)

1.	Oguz Solyali and <b>Haldun Sural</b> (Middle East Technical University, Turkey) A relaxation based solution approach for the inventory control and vehicle routing problem in vendor managed systems
2.	<b>T. S. Arthanari</b> (University of Auckland, Auckland, New Zealand) Models without Main Players
3.	<b>Udayan Chanda</b> and A.K. Bardhan (University of Delhi, India) Dynamic Optimal Advertising Expenditure Strategies for Two Successive Generations of High Technology Products.
4	<b>Amit Choudhury</b> (Gauhati University, India) Order Splitting among suppliers

**January 10, 2008 Time: 10:00 -11:00 Venue: Conference Room –I**

**Session IV A**

**Chairman: Juan Enrique Martinez-Legaz** (Universitat Autònoma de Barcelona, Spain)

1.	<b>Reshma Khemchandani</b> , Jayadeva, and Suresh Chandra (Indian Institute of Technology, Delhi) Incremental Twin Support Vector Machines
2.	<b>Sanjeet Singh</b> (Indian Institute of Management Calcutta) Portfolio risk management using support vector machine

**January 10, 2008 Time: 10:00 -11:00 Venue: Conference Room –II**

**Session IV B**

**Chairman: S. K. Neogy** (Indian Statistical Institute Delhi Centre)

1.	<b>T Parthasarathy</b> (Indian Statistical Institute, Chennai) Q-property of multiplicative transformation in semidefinite linear complementarity problem
2.	S. K. Neogy (Indian Statistical Institute Delhi Centre), <b>A. K. Das</b> and A. Gupta (Indian Statistical Institute Kolkata) On weak $\bar{N}$ -matrices of exact order

**January 10, 2008 Time: 11:30 -13:00 Venue: Conference Room –I**

**Session V A**

**Chairman: Masakazu Muramatsu** (The University of Electro-communications, Japan)

1.	<b>Yasunori Kimura</b> (Tokyo Institute of Technology, Japan) Weak convergence of an iterative scheme with a weaker coefficient condition
2.	<b>Masao Fukushima</b> (Kyoto University , Japan) Equilibrium Problems under Uncertainty
3.	<b>Joydeep Dutta</b> (Indian Institute of Technology Kanpur) Inexact Proximal Point Methods for Monotone Variational Inequalities

**January 10, 2008 Time: 11:30 -13:00 Venue: Conference Room –II**

**Session V B**

**Chairman: Reinoud AMG Joosten** (University of Twente, The Netherlands)

1.	<b>Subhash Kochar</b> and Maochao Xu (Portland State University, USA) Connections Between Some Concepts In Reliability and Economics
2.	<b>K. Krishnamoorthy</b> , Yin Lin and Yanping Xia (University of Louisiana at Lafayette, USA) A Unified Approach for Weibull Analysis
3.	<b>K.K. Thampi</b> (M.G.University, India )and M. J. Jacob (NITC,India) The Distribution of Deficit at ruin on a Renewal Risk Model

**January 10, 2008 Time: 14:00 -15:30 Venue: Conference Room –I**

**Session VI A**

**Chairman: T. S. Arthanari (University of Auckland, Auckland, New Zealand)**

1.	Megha Sharma and <b>Diptesh Ghosh</b> (Indian Institute of Management Ahmedabad, India) An empirical investigation into randomly generated Euclidean symmetric traveling salesman problems
2.	Yogesh K. Agarwal (Indian Institute of Management Lucknow) and <b>Prabha Sharma</b> (Indian Institute of Technology, Kanpur, India) Bender's Partitioning Approach for Optimal Communication Spanning Tree Problem
3.	<b>R.B.Bapat</b> (Indian Statistical Institute, Delhi Centre) Sperner's lemma with multiple labels

**January 10, 2008 Time: 14:00 -15:30 Venue: Conference Room –II**

**Session VI B**

**Chairman: F. Thuijsman (Maastricht University, The Netherlands)**

1.	<b>Anna B. Khmelnitskaya</b> (St.Petersburg Institute for Economics and Mathematics Russian Academy of Sciences, Russia) Values for graph-restricted games with coalition structure
2.	<b>Theo S.H. Driessen</b> (University of Twente, The Netherlands) A new axiomatization of the Shapley value for TU-games in terms of semi-null players applied to 1-concave games
3.	<b>Irinel Dragan</b> (University of Texas at Arlington, U.S.A) On multiweighted Shapley values and random order values



**January 10, 2008 Time: 15:45 -17:45 Venue: Conference Room –I**

**Session VIIA**

**Chairman: A. K. Das (Indian Statistical Institute Kolkata)**

1.	Y.P. Aneja (University of Windsor, Canada) and <b>Yogesh K. Agarwal</b> (Indian Institute of Management Lucknow) Polyhedral Structure of the Fixed Charge Transportation Problem
2.	Roudra Chakraborty (Jadavpur University, India), Debapriya Sengupta( Indian Statistical Institute, Kolkata) and <b>Sagnik Sinha</b> (Jadavpur University, India) Pitch Tracking of Acoustic Signals based on Average Squared Mean Difference Function
3.	<b>Abhijit Ghosh</b> and S K Mazumder (Indian Statistical Institute Kolkata, India) Finding the Optimum Batch Mix of Cast Rolls with Maximum NSR and Maximum Tonnage
4.	Aditya Shastri (Banasthali Vidyapith, India), Shivraj Pundir (D.N.P.G. College, Meerut) and <b>Shalley Gupta</b> (Banasthali Vidyapith, India) Effect of geometrical arrivals of negative customers on a G-Queue in discrete time.

**January 10, 2008 Time: 15:45 -17:45 Venue: Conference Room –II**

**Session VIIB**

**Chairman: Prabal Roy Chowdhury ( Indian Statistical Institute Delhi Centre)**

1.	<b>Rudra Prakash Pradhan</b> (Indian Institute of Technology Kharagpur, India) Education and Economic Growth in India: A Cointegration and Causality Approach
2.	<b>Sidhartha S. Padhi</b> (Indian Institute of Technology Kharagpur, India) Sourcing of works considering past performance in government procurement
4.	<b>Sanjay Jain</b> (Government College, Ajmer, India) On fractional trans-shipment problem