



**International Symposium on Mathematical Programming  
for Decision Making  
(January 10- 11, 2007)**

**Program Overview**

**Date: January 10, 2007**

<b>Time</b>	<b>Event</b>	<b>Venue</b>
9:00-10:00	Registration	Conference Lounge
10:00-10:45	Inauguration	Conference Room-I
10:45-11:00	Tea	Conference Hall
11:00-13:00	Mathematical Programming-I Game Theory-I	Conference Room-I Conference Room-II
13:00-14:00	Lunch	ISI Guest House
14:00-15:30	Mathematical Programming-II	Conference Room-I
15:30-15:45	Tea	Conference Hall
15:45-17:15	Mathematical Programming-III Game Theory-II	Conference Room-I Conference Room-II
17:15-17:30	Tea	Conference Hall
17:30-18:30	Mathematical Programming-IV Mathematical Programming-V	Conference Room-I Conference Room-II
18:30-18:45	Tea	Conference Hall
18:50	Symposium Dinner	India International Centre

Note: Bus leaves from Indian Statistical Institute on January 10th for India International Centre at 18:50

**Date: January 11, 2007**

<b>Time</b>	<b>Event</b>	<b>Venue</b>
9:00-11:00	Mathematical Programming-VI Game Theory-III	Conference Room-I Conference Room-II
11:00-11:15	Tea	Conference Hall
11:15-13:15	Mathematical Programming-VII Mathematical Programming and Game Theory	Conference Room-I Conference Room-II
13:15-14:00	Lunch	ISI Guest House
14:00-15:30	Mathematical Programming-VIII	Conference Room-I
15:30-15:45	Tea	Conference Hall
15:45-16:45	Mathematical Programming-IX	Conference Room-I
16:45-17:00	Tea	Conference Hall

Note: Bus leaves from Indian Statistical Institute for India Habitat Centre at 17:00

**Inaugural Session Details (Venue: Conference Room –I)**

<b>1.</b>	<b>Welcome address:</b> Director, Indian Statistical Institute
<b>2.</b>	<b>About Indian Statistical Institute and Delhi Centre:</b> Head, Delhi Centre
<b>3.</b>	<b>About symposium:</b> S. K. Neogy, Chairman Organizing Committee, ISMPDM-07
<b>4.</b>	<b>Inaugural Talk on Game Engineering:</b> <u>Robert J. Aumann</u> Nobel Laureate, The Hebrew University of Jerusalem, Israel
<b>5.</b>	<b>Vote of thanks:</b> P. R. Lakshmikantan

## Technical Sessions Details

### Parallel Sessions

**January 10, 2007      Time: 11:00 -13:00    Venue: Conference Room –I**

#### **Mathematical Programming-I: Mathematical Programming in Statistics**

**Chairman : L. C. Thomas (University of Southampton, U.K. )**

1.	<b>K. G. Murty</b> (University of Michigan Ann Arbor)  Forecasting for Supply Chain and Portfolio Management
2.	<b>Subhash C. Narula</b> (Virginia Commonwealth University) and John F. Wellington (Indiana-Purdue University at Fort Wayne)  An overview of the minimum sum of absolute errors regression
3.	Stephen A. Clark (University of Kentucky) and <b>Cidambi Srinivasan</b> (University of Kentucky)  Hedging against the Market with No Short Selling
4.	<b>Sandeep Juneja</b> ( Tata Institute of Fundamental Research) and Himanshu Kalra (Tata Institute of Fundamental Research)  Optimal Resource Allocation in Stochastic PERT Networks to minimize Large Delays

**January 10, 2007      Time: 11:00 -13:00    Venue: Conference Room –II**

#### **Game Theory-I**

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

1.	<b>Pradeep Dubey</b> (Stony Brook University) and Rahul Garg (IBM India Research Lab)  Games of Connectivity
2.	<b>Vijay Krishna</b> (Penn State University) and John Morganz (University of California, Berkeley)  Efficient Information Aggregation with Costly Voting
3.	Shurojit Chatterji (CIE-ITAM), <b>Sayantana Ghosal</b> (University of Warwick) and Massimo Morelli (The Ohio State University)  Out-of-equilibrium trading and efficiency in anonymous markets
4.	<b>S. Lahiri</b> ( Institute for Financial Management & Research, Chennai)  Market Equilibrium for Bundle Auctions and the Matching Core of Nonnegative TU Games

**January 10, 2007    Time: 14:00 -15:30    Venue: Conference Room –I**

**Mathematical Programming-II: Applications of Mathematical Programming**

**Chairman : Richard J. Caron (University of Windsor, Canada)**

1.	<b>Lyn C Thomas</b> (University of Southampton, U.K) Applications of Mathematical Programming in Finance
2.	<b>Suresh Chandra</b> (Indian Institute of Technology, Delhi) Support Vector Machines and their Applications in Finance
3.	<b>Reshma Khemchandani</b> , Jayadeva, and Suresh Chandra (Indian Institute of Technology, Delhi) Fuzzy Twin Support Vector Machines for Pattern Classification

**January 10, 2007    Time: 15:45 -17:15    Venue: Conference Room –I**

**Mathematical Programming-III: Combinatorial Optimization**

**Chairman : Moshe Dror (University of Arizona, USA)**

1.	<b>T. S. Arthanari</b> (University of Auckland, Auckland, New Zealand) On the Membership Problem of the Pedigree Polytope
2.	<b>Diptesh Ghosh</b> (IIM Ahmedabad), Boris Goldengorin (University of Groningen, The Netherlands.), Gregory Gutin (University of London and University of Haifa, Israel.) and Gerold J'ager (University of Halle-Wittenberg, Germany) Tolerance-based algorithms for the traveling salesman problem
3.	<b>Bo Chen</b> (University of Warwick, U.K) Approximation Algorithms for Soft-Capacitated Facility Location in Capacitated Network Design

**January 10, 2007    Time: 15:45 -17:15    Venue: Conference Room –II**

**Game Theory-II**

**Chairman : Haruo Imai (Kyoto University, Japan)**

1.	<b>Dawidson R</b> (University of Paris)  The Bargaining Set in Effectivity Function
2.	<b>Gianfranco Gambarelli</b> (University of Bergamo, Italy)  Takeover Algorithms
3.	<b>R. B. Bapat</b> (Indian Statistical Institute, Delhi Centre)  On some classes of totally balanced games

**January 10, 2007    Time: 17:30 -18:30    Venue: Conference Room-I**

**Mathematical Programming-IV:**

**Chairman : Zhao Gongyun (National University of Singapore)**

1.	<b>T. Parthasarathy</b> (Indian Statistical Institute, Chennai)  Double Multiplicative Transformation in Semidefinite Linear Complementarity Problem
2.	<b>Anulekha Dhara</b> , Aparna Mehra (Indian Institute of Technology, Delhi) Sequential Lagrange multipliers

**January 10, 2007    Time: 17:30 -18:30    Venue: Conference Room-II**

**Mathematical Programming-V: Applications in Economics and Industry**

**Chairman : P. Das (Indian Statistical Institute, Kolkata)**

1.	<b>Ayesha Butalia</b> (VIT, Pune, and MIT College of Engg, Pune, India)  Rough Sets as a Framework for Data mining
2.	<b>K. K. Thampi</b> (University of Calicut,), M. J. Jacob and N. Raju (National Institute of Technology)  The Time of Ruin in a Renewal Risk Model

**January 11, 2007      Time: 9:00 -11:00      Venue: Conference Room –I**

**S. R. Mohan Memorial Session**

**Mathematical Programming-VI**

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

1.	S. Dempe ( T. U. Freiberg, Germany), <b>J. Dutta</b> (I.I.T. Kanpur) and B. S. Mordukhovich (Wayne State University, USA)  Variational Analysis and Bilevel Programming.
2.	S. K. Neogy (Indian Statistical Institute, Delhi Centre), A. K. Das and <b>P. Das</b> (Indian Statistical Institute, Kolkata)  Block Matrices and its applications in Complementarity and game theory
3.	<b>ZHAO, Gongyun</b> (National University of Singapore, Singapore)  Solving infinitely many linear programs as a single optimization problem
4.	S. K. Neogy (Indian Statistical Institute, Delhi Centre), <b>A. K. Das</b> (Indian Statistical Institute, Kolkata), S. Sinha (Jadavpur University) and A. Gupta (Indian Statistical Institute, Kolkata)  Complementarity property and a class of mixture stochastic game with orderfield property

**January 11, 2007      Time: 9:00 -11:00      Venue: Conference Room –II**

**Game Theory-III**

**Chairman : Vijay Krishna (Penn State University)**

1.	<b>Agnieszka Wiszniewska-Matyszek</b> (Warsaw University)  Dynamic oligopoly as a mixed large game - toy market
2.	<b>Kari Saukkonen</b> (Institutions and Social Mechanisms, University of Turku, Finland)  On the Topological Foundations of Arrowian Social Choice Theory
3.	<b>Rohan Dutta</b> (Genpact Analytics)  Multi-Sender Cheap Talk: A non triviality argument
4.	<b>Haruo Imai</b> and Katsuhiko Yonezaki (Kyoto University, Japan)  De Facto Delegation and Proposer Rules

**January 11, 2007    Time: 11:15-13:15    Venue: Conference Room –I**

**Mathematical Programming-VII**

**Chairman : Bo Chen , University of Warwick, U.K.**

1.	<b>Santosh N. Kabadi</b> (University of New Brunswick, Canada) and Abraham P. Punnen (Simon Fraser University Surrey Canada)  Anti-stalling pivot rule for linear programs with totally unimodular coefficient matrix
2.	Nirmala Achuthan , <b>N.R. Achuthan</b> and R. Collinson (Curtin University of Technology, Australia )  Exact algorithms for a one-defective vertex colouring problem
3.	<b>Richard Caron</b> and Tim Traynor (University of Windsor, Canada)  A General Framework for the Analysis of Sets of Constraints
4.	<b>Moshe Dror</b> (University of Arizona) and <b>James B. Orlin</b> (MIT, USA)  Combinatorial Optimization with Explicit Delineation of the Ground Set by Collection of Subsets

**January 11, 2007    Time: 11:15 -13:15    Venue: Conference Room –II**

**Mathematical Programming & Game Theory**

**Chairman : Prabal Roy Chowdhury**

1.	<b>H. Narayanan</b> (Indian Institute of Technology Bombay, India)  Mathematical Programming and Electrical Network Analysis II: Computational Linear Algebra through network Analysis
2.	<b>Magnus Hennlock</b> (Gothenburg University, Sweden)  A Robust Feedback Nash Equilibrium in a Climate Change Policy Game
3.	<b>Naoki Yoshihara</b> (Hitotsubashi University, Japan)  Title: Not yet received
4.	<b>Panchanan Das</b> (Taki Government College, India)  Productive Efficiency and Technical Change in Registered Industries in India, 1970-71 to 2002-03

**January 11, 2007      Time: 14:00 -15:30      Venue: Conference Room –I**

**Mathematical Programming-VIII**

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

1.	<b>C. S. Lalitha</b> and Monika Mehta (University of Delhi)  Characterization of Solution Sets of Pseudolinear Programs
2.	<b>Anjana Gupta</b> (University of Delhi ), Aparna Mehra ( Indian Institute of Technology Delhi) and Davinder Bhatia (University of Delhi )  Higher Order Efficiency, Saddle Point Optimality and Duality for Vector Optimization Problems
3.	A.K. Bardhan and <b>Udayan Chanda</b> (University of Delhi)  Dynamic optimal control policy in price and quality for high technology product

**January 11, 2007      Time: 15:45 -16:45      Venue: Conference Room –I**

**Mathematical Programming-IX**

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

1.	<b>Arvind Seth*</b> (Institute of Management Technology, Dubai) and S. C. Narula (Virginia Commonwealth University)  Revised Trim Loss Problem with Lex. Max. Objective Function  *on academic leave from Indian Statistical Institute
2.	<b>S. K. Mishra</b> (NIILM School of Business, Raipur)  Marketing Research & Practice With the aid of Statistical Models & Mathematical Programming: A Strategic Decision Making Tool