



EUROPT

Newsletter 4 of EUROPT

The Continuous Optimization Working Group of EURO

<http://www.iam.metu.edu.tr/EUROPT/>

March 2007

EUROPT - The Continuous Optimization Working Group of EURO

Words from the Chair

Dear Members of EUROPT, dear Friends,

We have received good news in the last weeks! Our joint application for a EURO Mini Conference “*Continuous Optimization and Knowledge-Based Technologies*” May 20-23, 2008, Neringa, Lithuania, together with Litors, the Lithuanian Operational Research Society, has become accepted by EURO Executive Committee – without any complain. Since we had a “EURO MC” not long a time ago, just in 2005 when we met in Pécs, Hungary, that approval by EURO EC implies a valuable acknowledgement and great honour for us. Thanks to the leaders of EURO and a special gratitude to our friend and EUROPT Managing Board Member, *Professor Leonidas Sakalauskas*, for his great efforts in preparing our EURO MC application. Today, we may not forget about *Professor Chris Potts* who served EURO as a Vice President for many years and was at our side all the time, while EUROPT grew – thank you very much for all your help and friendship, dear Chris! Now, as he is leaving; we are looking forward to a very good collaboration also with his successor, *Professor Marc Sevaux*. Let me add that we are happy that the German OR Society (GOR) accepted our offer for collaboration at the EURO MC 2008 and will be at our side as a co-sponsor.

Furthermore, we are happy to announce that the journal *Optimization* accepted our proposal for a Special Issue “*Continuous Optimization in Finance*”. Special thanks to our friend, member and editor of *Optimization*, *Professor Juan Enriques Martinez Legaz*, for his encouragement and support! As you may know (cf. the 3rd e-News-letter), EUROPT is decided to foster and develop certain scientific areas, in addition to more classical ones. Such a fostered area is *Continuous Optimization in Finance* indeed, but also, besides others, *Optimal Control*. In that area, as some kind of a small staff, several friends and members accepted to serve by taking an extra care: *Professor Yalcin Kaya*, supported by *Dr. Erik Kropat* and me, and *Professor Frederic Bonnans* as a valuable advisor. Thank you very much, our dear teachers and friends!

EUROPT has in the last years served for friendship between national OR Societies. After at the occasion of our EURO MC 2005 in Pécs, the Hungarian OR Society (HORS) and the German one (GOR) established a partnership, in these days also the Turkish OR Society ORST and again GOR signed a cooperation agreement. It is an honour for us that we from EUROPT could give a service here. Thanks to the presidents of both societies for their confidence, to *Professor Refik Güllü* (ORST), to *Professor Gerhard Waescher* (former President of GOR) and his successor *Professor Thomas Spengler*.

In the last months, EUROPT could gain a very good relationship with IBM. As we may hope, this will serve our future enterprises. We give our gratitude to *Professor Eleni Pratsini* and *Professor Robin Lougee-Heimer*. In the previous days, we could welcome PASCAL which is the network on Pattern Analysis, Statistical Modelling and Computational Learning, <http://www.pascal-network.org/Network/>, among the friends who are sponsoring our EUROPT-OMS Conference. A special thank to *Prof. Dr. Klaus Schittkowski* and, in particular, *Prof. Dr. John Shawe-Taylor*.

Dear friends, please do not forget

- **EURO XXII 2007** (<http://euro2007.vse.cz/>) where the deadline of abstract submission is extended to March 20, and our
- **Joint EUROPT-OMS Conference** (<http://cio.umh.es/europt-oms/>).

It would be wonderful if we could see in Prague! Please let us try our best to make this common time in the “Golden Town” possible.

We welcome WGGC which is the Working Group on Generalized Convexity <http://www.ec.unipi.it/~genconv/>, for scientific endorsement at EURO XXII 2007. A special thank to *Prof. Dr. Laura Martein* and *Prof. Dr. Riccardo Cambini*.

At this place we can hardly mention all the friends who serve so valuably for “Prague 2007” – but three names may be mentioned already today: *Professor Josef Jablonsky* (OC Chair of EURO XXII 2007, the generous “host”), *Professor Oleg Burdakov* (one of the Conference Co-Chairs of EUROPT-OMS Meeting) and *Professor Martin Gavalec* (Local OC-Chair of the meeting) – thank you very much! All the other precious colleagues will be mentioned later on, when our gratitude will be given to them.

EUROPT has more than 700 members! Thanks to all of you for your loyalty and valuable contributions.

Now, I wish us pleasure and gain when reading this 4th Newsletter! Thanks to our friend and newsletter editor Kaisa for her care and devotion.

With best wishes, Your sincerely,
Gerhard-Wilhelm Weber, Chair of EUROPT



Optimization



Call for Papers: Journal *Optimization* Special Issue on *Continuous Optimization in Finance*

Optimization will publish a small special issue on *Continuous Optimization in Finance*, a topic that is also one of the new research areas which in these years **EURO Working Group on Continuous Optimization (EUROPT;** cf. <http://www.iam.metu.edu.tr/EUROPT/>) is strongly supporting. Indeed, continuous optimization has become a key technology in the entire financial sector which, reversely, poses new problems and research projects to optimization.

The special issue will focus on topics that are equally important in both financial mathematics and optimization theory. It will (i) provide an overview of, and (ii) present some important recent developments in *continuous optimization* regarding the analysis and prediction of *financial* processes focusing on theory, methodology, and applications.

The topics of the special issue include: (i) Financial Risk Management with Continuous Optimization, (ii) Portfolio Optimization, (iii) Regression Problems in Finance, and (iv) Stochastic Optimization and Control in Finance.

All submissions must be focused on the topic of the special issue and belong to the general scope of Optimization. The main challenge and principal goal of this premium special issue is to contribute to the foundations and tools of continuous optimization in the financial world of tomorrow, concerning stock markets, banks, insurance companies, electricity markets, institutions for development, and further modern areas.

A very thorough process of refereeing will be guaranteed. This high scientific level will enable and inspire readers to pursue research projects in this field and its applications, thus serving -- and fostering a better and fruitful understanding between -- our people and our nations.

This special issue will be prepared in close collaboration with *Institute of Applied Mathematics, METU, Ankara* (<http://www.iam.metu.edu.tr/>).

Guest Editor: Prof. Dr. Gerhard-Wilhelm Weber.

Important Dates: Submission deadline of full papers: August 15, 2007.
Publication of the special issue: As the first issue of Optimization in 2009.

Submission Details: Authors may use the guidelines which can be found under <http://www.tandf.co.uk/journals/authors/goptauth.asp>. For submission of your paper and in case of any question please contact by e-mail:

Prof. Dr. Gerhard-Wilhelm Weber
Institute of Applied Mathematics
Middle East Technical University (METU, ODTÜ)
06531 Ankara, Turkey
E-mail: gweber@metu.edu.tr

CIME School on Nonlinear Optimization

Fondazione CIME, Centro Internazionale Matematico Estivo, organizes a School on **Nonlinear Optimization**. The school will take place in [Cetraro \(Cosenza - Italy\)](#), [Grand Hotel S. Michele](#) - from July 1st to July 7th, 2007.

Lectures:

Prof. Immanuel Bomze Univ. of Vienna, Austria	Global Optimization
Prof. Vladimir Demianov St. Petersburg State Univ., Russia	Non-smooth optimization
Prof. Roger Fletcher Univ. of Dundee, UK	Sequential Quadratic Programming
Prof. Tamas Terlaky Mc Master Univ. Canada	Interior Point Methods

Course directors are

Prof. Gianni Di Pillo (Univ. La Sapienza, Rome, Italy) dipillo@dis.uniroma1.it
Prof. Fabio Schoen (Univ. di Firenze, ITALY) fabio.schoen@unifi.it

Registration to the school is free, but required in advance. Registration is open until April 30, 2007 at CIME web page <http://www.cime.unifi.it>

Invitation to Section on Continuous Optimization at OR2007

The conference "Operations Research 2007" will be held in Saarbruecken, Germany, from September 5 to 7, 2007. Please see <http://www.or2007.de> for details.

As you know, the importance of continuous optimization in OR is persistently growing. Thus, as the organizer of the section "Continuous Optimization" I would highly appreciate if you could contribute to the success of this conference with your expertise and give a talk about your recent research.

You are also very welcome to organize a session within this section. In this case, please email your suggestions to stein@wior.uni-karlsruhe.de.

The online abstract submission has now been opened. If you or your interested colleagues would like to contribute to the success of this conference, please visit the web page <http://www.or2007.de> to submit your abstract. The abstract submission will end at April 30, 2007.

International Conference in Nonsmooth and Variational Analysis in Sciences and Engineering (NVA 2007)

Dates and place: June 20-22, 2007, Université de Limoges, France. The conference is dedicated to Michel Théra for his sixtieth birthday.

Homepage: <http://www.unilim.fr/nava2007>.

Organizers: Samir Adly (University of Limoges, samir.adly@unilim.fr), Jean Guillerme (University of Limoges, jean.guillerme@unilim.fr), Jean-Baptiste Hiriart Urruty (University Paul Sabatier Toulouse, jbhu@cict.fr), Juan-Enrique Martinez-Legaz (Universitat Autònoma de Barcelona, JuanEnrique.Martinez@uab.es)

PhD Workshop in OR for Development EURO Working Group “OR for Development”, 2nd Call for Papers

Prague, Czech Republic, University of Economics, July 7, 2007

This workshop provides the first-ever opportunity for doctoral students to present and discuss their research within a focused environment and with other academics and practitioners with similar interests in Operational Research (OR) and Development. It is organized by EURO ORD, the new EURO Working Group on OR for Development (<http://www2.ing.puc.cl/~fcrespo/eurofdv/>).

The symposium will comprise plenary sessions, research clinics as well as the opportunity to have research dialogues led by senior academics working in the field. This workshop will take place as a satellite event of EURO XXII 2007 (<http://euro2007.vse.cz/>) to where you are likewise cordially welcome.

Aim

To provide a forum for doctoral students and others involved in OR and Development to

- share and discuss their research activities,
- encourage students to establish and maintain a research network,
- foster a research environment to support career development in any domain of a practical OR discipline.

On a wider basis the workshop will

- demonstrate the value of collaborative research in the OR field,
- explore the merits of an interdisciplinary approach to OR research.

Scope of Subject Area: OR and Development covers a wide field and we encourage anyone who has an interest in some aspects of the subject.

Programme: Preference will be given to papers that raise questions about the process or nature of the research undertaken.

Invited Speakers: To be announced.

Invitation to Participate: We invite short papers (25 minutes) from students working on areas such as (but not confined to):

- methodologies,
- theoretical models, frameworks and standards,
- ethics and professional practice,
- user needs, roles and responsibilities,
- distribution problems and transportation,
- infrastructure planning,
- health care,
- natural disasters,
- employment and migration,
- good governance,
- energy,
- sustainability.

Who Should Apply/Attend? Everyone interested, especially,

- students registered for a PhD in developing countries,
- academics with supervisory responsibilities,
- international students registered for a PhD at a European University.

Registration and Fees: This workshop is supported by EURO, the University of Economics, Prague, and EURO ORD. There will be no registration fees.

For further information, see <http://www2.ing.puc.cl/~fcrespo/eurofdv/>.

For any queries on the workshop, please contact:

Leroy White

Department of Management, University of Bristol

leroy.white@bris.ac.uk

First call for papers 2007 Israeli Operations Research Society (ORSIS) conference

The next conference of the Israeli Operations Research Society (ORSIS) will take place **May 13 and 14, 2007** at the Maale Hachamisha Hotel in Israel. Maale Hachamisha is a kibutz off the road from Tel-Aviv to Jerusalem and near Jerusalem. The conference is sponsored by the Hebrew University of Jerusalem and by IBM research.

The conference will feature presentations by:

- Dimitris Bertsimas (of MIT and this year's Naor Lecturer),
- Mor Harchol-Balter (of Carnegie Mellon University),
- Baruch M. Schieber (of IBM research, Yorktown Heights)
- The winner of the 2007 ORSIS prize for best work in Operations Research, and of course
- many more contributed scientific presentations.

Those wishing to present a paper at the conference are hereby invited to submit an abstract. Furthermore, those wishing to organize a session are invited to contact the conference chairman directly at orsis2007@yahoo.com.

To submit a paper to the conference please send an abstract (in English) by email to the conference chairman at orsis2007@yahoo.com. **Submissions need to be received by April 15, 2007 to receive full consideration.** The abstract should be no longer than a single page and should be typed in LaTeX or ASCII plain text. The abstract should include the following information: Title of talk, list of authors including affiliations, presenting author, contact information for the presenting author, suggested classification (Supply Chain Management, Combinatorial Optimization, Queueing Theory; Military OR, Simulation, etc.), day preference for the talk (i.e., only if it must be on Sunday, or it must be on Monday)

The 2007 ORSIS conference committee
Moshe Haviv, Offer Kella, Asaf Levin (chair), Gur Mosheiov

Postdoctoral Position at the University of Waterloo, Canada

Applications are invited for a postdoctoral position at the University of Waterloo to carry out research in collaboration with Professors Miguel Anjos (Management Sciences), Anthony Vannelli (Electrical & Computer Engineering), and Henry Wolkowicz (Combinatorics & Optimization). The area of research is the development of novel optimization methodologies for solving hard combinatorial problems arising in real-world applications.

The successful applicant will have a PhD in Operations Research, Electrical Engineering, Computer Science, or a related field. Preference will be given to candidates with documented expertise in mathematical programming techniques.

The starting date will be determined by mutual agreement. The initial contract will be for 6 to 12 months, with a possibility of extensions up to a maximum of 2 years in total.

Applicants should send a CV and list of referees to Professor Miguel Anjos (http://webmail.metu.edu.tr/0_top?actioncompose=1&to=manjos@uwaterloo.ca) as a PDF (preferred) or Word file. Applications will be accepted until the position is filled.

Further information can be obtained from:

Professor Miguel Anjos

+1-519-888-4567 ext 32521

http://webmail.metu.edu.tr/0_top?actioncompose=1&to=manjos@uwaterloo.ca

<http://cheetah.vlsi.uwaterloo.ca/~anjos/homepage.html>

Ettore Majorana Centre for Scientific Culture
International School of Mathematics "G. Stampacchia"
46th Workshop NEW PROBLEMS AND INNOVATIVE METHODS
IN NONLINEAR OPTIMIZATION

July 31 - August 9, 2007, Erice, Italy

The Workshop aims to review and discuss recent advances in the development of methods and algorithms for Nonlinear Optimization and its Applications.

Topics include constrained and unconstrained optimization, large-scale optimization, global optimization, derivative-free methods, interior point techniques for nonlinear programming, variational inequalities, nonlinear complementarity problems, nonsmooth optimization, neural networks and optimization and applications of nonlinear optimization.

The Workshop will include invited lectures (1 hour) and contributed lectures (30 min.) Member of international scientific community are cordially encouraged to contribute a lecture describing their current research and applications. Acceptance will be decided by the Advisory Committee of the School.

Invited lecturers who have confirmed the participation are:

Immanuel Bomze, University of Vienna, AUSTRIA
Marco D'Apuzzo, II Università di Napoli, ITALY
Christodoulos A. Floudas, Princeton University, NJ, USA
William Hager, University of Florida, FL, USA
Igor Konnov, Kazan University, RUSSIA
Stefano Lucidi, Università di Roma "La Sapienza", ITALY
Jose Mario Martinez, State University of Campinas, BRASIL
Jorge Nocedal, Northwestern University, IL, USA
Jong-Shi Pang, Rensselaer Polytechnic Institute, NY, USA
Massimo Pappalardo, Università di Pisa, ITALY
Panos M. Pardalos, University of Florida, FL, USA
Daniel Ralph, University of Cambridge, UK
Fabio Schoen, Università di Firenze, ITALY
Defeng Sun, National University of Singapore, Republic of Singapore
Marc Teboulle, Tel-Aviv University, ISRAEL
Luis Nunes Vicente, Universidade de Coimbra, PORTUGAL
Henry Wolkowicz, University of Waterloo, CANADA
Yinyu Ye, Stanford University, CA, USA
Ya-xiang Yuan, Chinese Academy of Sciences, CHINA

A special issue of "Computational Optimization and Applications" will be dedicated to the Workshop, including a selection of invited and contributed lectures.

Further information can be found at <http://www.dis.uniroma1.it/~erice2007>
or requested to the e-mail address: erice2007@dis.uniroma1.it

Franco Giannessi
Università di Pisa, Italy, Director of the School
Gianni Di Pillo
Università di Roma "La Sapienza", Italy, Director of the Workshop

SECOND ANNOUNCEMENT, CALL FOR PAPERS AND ORGANIZING SESSIONS EUROPT-OMS Conference on Optimization

July 4-7, 2007, Prague, Czech Republic <http://cio.umh.es/europt-oms/>

The conference aims to review and discuss recent advances and promising research trends in continuous and discrete optimization theory, methods, applications and software development.

TOPICS INCLUDE:

- * Linear and Nonlinear Optimization
- * Integer and Combinatorial Optimization
- * Convex and Nonsmooth Optimization
- * Global Optimization
- * Semi-definite Programming
- * Semi-infinite Programming
- * Multi-objective Optimization
- * Stochastic Optimization
- * Complementarity and Variational Inequality Problems
- * Derivative-free Optimization
- * Network Optimization
- * Scheduling Problems
- * Optimization in Technological, Bio- and Social Systems
- * Financial Optimization
- * Optimal Control
- * Automatic Differentiation
- * Optimization Software

This international conference is the first joint Meeting organized by the journal Optimization Methods and Software (OMS) <http://www.tandf.co.uk/journals/titles/10556788.html> and the Working Group on Continuous Optimization (EUROPT) <http://www.iam.metu.edu.tr/EUROPT/> of the Association of European Operational Research Societies (EURO). It is organized in cooperation with EURO, SIAM, SIAG/OPT and INFORMS Optimization Society. The EUROPT-OMS Conference will be held prior to the 22nd European Conference on Operational Research (EURO XXII) in Prague <http://euro2007.vse.cz/> and the 6th International Congress on Industrial and Applied Mathematics (ICIAM 2007) in Zurich <http://www.iciam07.ch/index>

INVITED SPEAKERS:

Frederic Bonnans (France), Yury Evtushenko (Russia), Komei Fukuda (Switzerland), Dorit Hochbaum (USA), Tibor Illés (Hungary), Michal Kocvara (GB), Adrian Lewis (USA), Carlo Mannino (Italy), Alexander Martin (Germany), Florian Potra (USA), Liqun Qi (China), Philippe Toint (Belgium), Stefan Ulbrich (Germany), Stephen Wright (USA), Yinyu Ye (USA), Ya-xiang Yuan (China)

CONFERENCE ORGANIZERS:

Oleg Burdakov (Sweden), Conference Chair Florian Jarre (Germany), Conference Chair Karel Zimmermann (Czech Republic), Conference Chair Gerhard Wilhelm Weber (Turkey), Program Committee Chair, SIAM and EUROPT representative Marco A. Lopez (Spain), Organizing Committee Chair Martin Gavalec (Czech Republic), Local Organizing Committee Chair Complete list of the Committees Members is available on the conference web site.

CONFERENCE VENUE:

The conference will be hosted by the University of Economics, Prague. The University Campus is located within 15 minutes walking distance of the historical centre of Prague.

HOTEL ARRANGEMENTS:

Prague has a large capacity in a wide variety of accommodation facilities, ranging from luxurious five-star hotels to economical two star hotels, and to student hostels. Many of the hotels are easily accessible from the conference venue - within 5-20 minutes by walking, underground, bus or tram. The prices are between EUR 50-60 for two star hotels, EUR 70-80 for three star hotels and around EUR 20 for student hostels.

ABSTRACT SUBMISSION AND CONFERENCE PUBLICATIONS:

Abstracts should not exceed one page. Details of the submission are available on the conference web site. Papers presented at the conference will be considered for peer-reviewed publication in a special issue of the journal Optimization Methods and Software. More detailed information will be available on the conference web site.

SESSION ORGANIZATION:

Proposals of organizing sessions on various topics are welcome and can be sent to G.W. Weber and M. Duer by email: gweber@metu.edu.tr and duer@mathematik.tu-darmstadt.de.

SOFTWARE EXHIBITION:

Optimization software developers are invited to participate in the software exhibition. The basic computer facility for software demonstration will be provided by the conference.

DATES AND DEADLINES:

Deadline for abstract submissions: April 30, 2007.

Notification of acceptance: May 15, 2007.

Deadline for early registration: May 31, 2007.

REGISTRATION FEE:

Early registration: EUR 200 (EUR 100 for students).

Late registration: EUR 250 (EUR 125 for students).

SPONSORS AND PARTNERS:

EURO, Taylor & Francis, SIAM, SIAG/OPT, INFORMS Optimization Society, University of Economics (Czech Republic), University of Hradec Kralove (Czech Republic), Alicante University (Spain), Middle East Technical University (Turkey), Universidad Miguel Hernandez de Elche (Spain), TOBB University of Economics and Technology (Turkey) and PASCAL.

CONFERENCE WEB AND EMAIL ADDRESSES:

Web address: <http://cio.umh.es/europt-oms/> Email address: europt-oms2007@uhk.cz

CALL FOR PAPERS: EURO XXII PRAGUE

Prague, Czech Republic, July 8-11, 2007

22ND EUROPEAN CONFERENCE ON OPERATIONAL RESEARCH <http://euro2007.vse.cz/>

IMPORTANT DATES

Deadline for abstract submission was extended: March 20, 2007 Notification on acceptance: March 31, 2007

Deadline for early registration: April 15, 2007

Conference: July 8-11, 2007

Closer information about Prague, Visas, Accommodation, Conference Venue, Book and Software Exhibitions and the Social Programme please find under <http://euro2007.vse.cz/>.

PROGRAMME COMMITTEE

Chair: Ulrike Leopold-Wildburger, Austria, Rainer Burkard, Austria, Dimitris Despotis, Greece, Josef Jablonsky, Czech Republic, Tuula Kinnunen, Finland, Hans-Jakob Luethi, Switzerland, Gautam Mitra, UK, Roman Slowinski, Poland, Jacques Teghem, Belgium, Tamas Terlaky, Canada, Gerhard Woeginger, Netherlands

ORGANISING COMMITTEE

Chair: Josef Jablonsky, Czech Republic, Gulay Barbarosoglu, Turkey, Martin Dlouhy, Czech Republic, Jan Fabry, Czech Republic, Michal Fendek, Slovakia, Petr Fiala, Czech Republic, Jana Hanclova, Czech Republic, Luka Neralic, Croatia, Jan Pelikan, Czech Republic, Miroslav Singer, Czech Republic, Tomas Subrt, Czech Republic, Gerhard-Wilhelm Weber, Turkey, Karel Zimmermann, Czech Republic

CONTACT

Josef Jablonsky, University of Economics, Prague, W. Churchill Sq. 4, 13067 Prague, Czech Republic
Phone: +420 224 095 403, Fax: +420 224 095 423, E-mail: euro2007@vse.cz
(abstract submission and programme queries) euro2007@guarant.cz (organisation, accomodation and other queries)
<http://euro2007.vse.cz/>

CONFERENCE TOPICS

We invite all researchers, academicians, practitioners, as well as students interested in all branches of operational research, mathematical modeling and economic analyses to participate at the conference and to present their papers in the following areas:

Continuous Optimisation & Control

DEA and Performance Measurement

Decision Analysis & Decision Support Systems Combinatorial Optimisation Graphs & Networks, Scheduling & Location Energy & Environment Financial Modeling & Risk Management Softcomputing & Artificial Intelligence Game Theory & Mathematical Economics Logistics & Transportation & Traffic Metaheuristics Multiple Criteria Decision Making and Optimisation OR Education, History & Ethics OR in Health & Life Sciences OR in Natural Resources OR in Industries Production Management & Supply Chain Management Revenue Management Simulation & Stochastic Programming and Modelling Software for OR/Modelling Languages Dynamic Systems

SESSIONS

Invited and contributed papers will be organised in parallel sessions of 90 minutes, with three or four papers in each session. Abstracts can be submitted via the Conference web page - euro2007.vse.cz. Every participant can present no more than one paper at the Conference.

Invited and contributed sessions will generally be a part of Conference main streams. Their list together with two responsible organisers is presented on the Conference web page. The researchers who want to organise an invited session or contribute a paper within an invited session should contact the stream organiser or PC chair with their proposals.

PRIZES AND AWARDS

During the EURO XXII conference the following prizes will be awarded:

The EURO Gold Medal, The EURO Excellence in Practice Award, The EURO Management Science Strategic Innovation Prize The EURO Doctoral Dissertation Award

REGISTRATION FEES

Regular Early (before April 15, 2007) 300 Euros

Regular Late (after April 15, 2007) 400 Euros

Student Early (before April 15, 2007) 150 Euros

Student Late (after April 15, 2007) 200 Euros

Accompanying Persons 100 Euros

Banquet (Tuesday night) 50 Euros

SATELLITE EVENTS

There are some scientific events in preparation already, organized by EURO Working Groups and their friends:

A Joint EUROPT-OMS Meeting:

2nd Conference on Optimization Methods & Software and 6th EUROPT Workshop "Advances in Continuous Optimization", Prague, Czech Republic, July 4-7, 2007 <http://cio.umh.es/europt-oms/>, this event is supported by SIAM, SIAG/OPT, INFORMS Optimization Society and other organizations and institutions,

PhD Workshop in OR for Development - EURO Working Group "OR for Development", Prague, Czech Republic, July 7, 2007 <http://euro2007.vse.cz/wordc.doc>,

EURO-CBBM Workshop - Workshop on OR in Computational Biology, Bioinformatics and Medicine, Prague, Czech Republic, July 8, 2007 <http://euro2007.vse.cz/cbbm.pdf>.

INFORMS INTERNATIONAL MEETING

Puerto Rico, July 8-11, 2007, <http://meetings.informs.org/Puertorico2007/>

1. Submit an Abstract: Extended Deadline February 15, 2007
2. Organize a Cluster or Session: The program is well underway, however, there is still time to participate. Contact the Program Chair, Robin Lougee-Heimer (<mailto:robinlh@us.ibm.com>) for more information.
3. Subdivision-Sponsored Clusters: Many INFORMS subdivisions are organizing specialized tracks. List of subdivision clusters and chairs: <http://meetings.informs.org/Puertorico2007/chairsandcommittee.htm>
4. Many New Topics and Special Clusters Planned
The scientific program will cover the broad O.R. landscape. New features include special clusters on O.R. in the Americas, O.R. at the Edge, industry's unsolved problems, new O.R. techniques for manufacturing, managing health care, O.R. in retail marketing, and many other emerging areas. For a complete list of topics, go to <http://meetings.informs.org/Puertorico2007/callforpapers.htm>.
5. Spectacular Resort Location: The conference location, the Westin Rio Mar Beach Resort & Spa, is the most luxurious hotel on the island, with 500 acres of tropical paradise on the island's northeast shore, adjacent to El Yunque National Forest. The resort features a mile of uninterrupted beach, multiple swimming pools, a water sports center, spa, casino, tennis courts, golf courses, and much more. The special INFORMS rate is \$170.50 single/double occupancy. We have also reserved a block of rooms at the El Conquistador, another world-class resort hotel, 20 - 30 minutes from the Westin. INFORMS will provide a complimentary, continuous shuttle between the two hotels. Check out both hotels at: <http://meetings.informs.org/Puertorico2007/hotel.htm>.
6. Full Social Program - Learn to Salsa! The University of Puerto Rico has taken a lead role in planning a wonderful program of special topics, social events, and tours. The social program will take full advantage of our tropical location. Sponsored receptions on the beach and in Old San Juan, tours of the rainforest (Puerto Rico boasts the only tropical rain forest in the U.S. Forest System) and the Arecibo Observatory, and many more events are on the agenda. And, you'll have a once-in-a-lifetime opportunity to learn to Salsa from true experts - students from the University of Puerto Rico - at the General Reception!

Additional information is available at
<http://meetings.informs.org/Puertorico2007/socialevents.htm>.

We hope to see you in Puerto Rico,
Karla Hoffman, General Chair, George Mason University Robin Lougee-Heimer, Program Chair, IBM Research

Preface of Special Issue in Journal of Industrial and Management Optimization 3(2), May 2007

This special issue of "Journal of Industrial and Management Optimization" is dedicated to the memory of Professor Alexander Rubinov. Professor Alexander Rubinov lost his battle with cancer on 9 September 2006. Active right up to his passing, he had been honoured only four days earlier with the appointment as the Inaugural EUROPT Fellow by the Continuous Optimization Working Group of the Association of European Operational Research Societies. His enormous contribution to nonlinear analysis and optimization and their applications has undoubtedly raised Australia's profile in this field. He organized a number of conferences in Melbourne and Ballarat and was active in advancing the Pacific Optimization Research Activity Group. His interests were broad ranging, and he moved comfortably back and forth between abstract generalizations of classical convexity, practical algorithms for computationally complex problems in data analysis and telecommunications and various topics in between. He won many sizeable research grants as well as providing services to clients in industry. Despite his achievements, he was a humble and courteous man, always generous with his time and ideas. He was an exemplary supervisor, having about 45 graduate students altogether in his long career. He will be sorely missed by his friends and colleagues in Ballarat and the Optimization community worldwide.

This issue contains several contributions provided by the participants of the 5-th Ballarat Workshop on Nonsmooth and Global Optimization: Theory, Methods and Applications held at the University of Ballarat,

November 28-30, 2006. The articles cover a wide range of problems in mathematical programming and its applications. These articles can be divided into three groups.

The first group contains articles considering different theoretical issues. The equivalence between the optimization reformulation with the gap function and the original quasi-variational inequality problems is shown in the paper "A class of gap functions for quasi-variational inequality problems" by M. Fukushima. The paper "Existence of closed graph, maximal, cyclic pseudo-monotone relations and revealed preference theory" by A. Eberhard and J-P. Crouzeix studies some properties of pseudo-convex functions. The paper "Solutions and optimality to box constrained nonconvex minimization problem" by D.Y. Gao presents a canonical duality theory for solving nonconvex programming problem subjected to box constraints.

The second group contains articles on algorithms for solving different optimization problems. In the paper "An update rule and a convergence result for a penalty function method" by R.S. Burachik and Y. Kaya a new update rule for a penalty function method is designed which is applicable to general optimization problems, including nonsmooth and nonconvex ones. The paper "Construction of aggregation operators for automated decision making via optimal interpolation and global optimization" by G. Beliakov examines methods of pointwise construction of aggregation operators via optimal interpolation. The use of a generalized version of the modified subgradient algorithm for solving quadratic assignment problems is examined in the paper: "Solving the quadratic assignment problem using F-MSG algorithm" by R.N. Gasimov and O. Ustun. In the paper "A smoothing scheme for optimization problems with max-min constraints" by X.X. Huang, X.Q. Yang and K.L. Teo a minimization problem with a max-min constraint is considered and the min-max-min problem was rewritten as an optimization problem with several min-constraints and then each min-constraint function was approximated by a smooth function. The paper "Survey of trust-region derivative free optimization methods" by B. Karasozen presents a survey of interpolation based derivative free optimization methods.

An exact algorithm for solving polynomial knapsack problems is proposed in the paper "An exact algorithm for 0-1 polynomial knapsack problems" by X. Sun, H. Sheng, D. Li. The paper "Linear programming solutions of periodic optimization problems: approximation of the optimal control" by L. Finlay, V. Gaitsgory, I. Lebedev establishes the convergence of controls constructed on the basis of the solution of the finite dimensional linear programming problems to the optimal control of a periodic optimization problem.

The third group of articles covers different applications of optimization techniques. The paper "A model for adaptive rescheduling of flights in emergencies (MARFE)" by J.A. Filar, P. Manyem, D.M. Pantou and K. White develops techniques facilitating rapid return of airline schedules to normal operations. Gene-environment networks with intervals are the subject of the paper "Optimization and dynamics of gene-environment networks with intervals" by O. Ugur and G.W. Weber. In the paper "Matching the grade correlation coefficient using a copula with maximum disorder" by J. Piantadosi, P. Howlett and J. Boland a doubly stochastic matrix is used to define a copula that preserves the given marginal distributions and matches a known grade correlation coefficient in such a way that the entropy of the doubly stochastic matrix is maximized. Papers "Management of water storage in two connected dams" by P. Howlett, J. Piantadosi, P. Thomas and "On an optimal control policy for stormwater management in two connected dams" by C.E.M. Pearce, J. Piantadosi, P.G. Howlett study different aspects of water storage management. The paper "Integrated production system optimization using global optimization techniques" by T.L. Mason, A. Bagirov, C. Emelle, F. Kampas, J. Pinter, and J. van Berkel applies global optimization techniques to solve optimization problems related to integrated oil and gas production systems.

We wish to express our gratitude to all authors for their contributions and making possible this special issue. We thank all referees for their careful and speedy reviews. We are also greatly indebted to Professor Kok Lay Teo for having accepted to host this collection in the "Journal of Industrial and Management Optimization".

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Some words from the Newsletter Editor

Dear reader,

I would like to thank all those of you who have sent me material for this newsletter, in particular Gerhard-Wilhelm Weber. Once again, I would like to emphasize that all your input, suggestions, ideas, announcements etc. are very welcome. Please, contact me! I would like to ask you to kindly write 'EUROPT Newsletter' as the subject of your email! Remember that there are many interesting conferences in our field and it is impossible to include information about all of them in this newsletter. Let me remind you that I have collected links related to conferences in operations research and optimization at <http://www.mit.jyu.fi/miettine/lista.html#Conferences>.

As you have see in the column written by the Chair of EUROPT, Gerhard-Wilhelm Weber, EUROPT has more than 700 members. Thank you all for your interest! In case you have friends and colleagues working in this field who are not yet members of EUROPT, please, let them know that they can become members easily by filling the form at http://anadolu.lib.metu.edu.tr/EUROPT/h_newuser.php (note that EUROPT has no membership fees!).

With best wishes, Kaisa Miettinen ([miettine at hse.fi](mailto:miettine@hse.fi))

EUROPT NEWSLETTER

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