



GERAD

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## Conference Program

**May 1, 2013**

08:00 Registration | Tata Communications

08:45 Welcome Address | IBM

### WAP Plenary 1

Room: IBM

Chair: Delage, Erick, GERAD, HEC Montréal

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09:00 Recent Progresses on Linear Programming and the Simplex Method

Ye, Yinyu, Stanford University, [yinyu-ye@stanford.edu](mailto:yinyu-ye@stanford.edu)

10:00 Coffee Break | Investissement Québec

### WA1 Vehicle Routing I

Room: Mary Husny

Chair: Cordeau, Jean-François, GERAD, HEC Montréal

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10:30 The Vehicle Routing Problem with Hard Time Windows and Stochastic Service Times

Errico, Fausto, Polytechnique Montréal, [fausto.errico@cirrelt.ca](mailto:fausto.errico@cirrelt.ca)

Desaulniers, Guy, GERAD, Polytechnique Montréal, [Guy.Desaulniers@gerad.ca](mailto:Guy.Desaulniers@gerad.ca)

Gendreau, Michel, Polytechnique Montréal, [Michel.Gendreau@cirrelt.ca](mailto:Michel.Gendreau@cirrelt.ca)

Rei, Walter, Université du Québec à Montréal, [walter.rei@cirrelt.ca](mailto:walter.rei@cirrelt.ca)

Rousseau, Louis-Martin, Polytechnique Montréal, [louis-martin.rousseau@polymtl.ca](mailto:louis-martin.rousseau@polymtl.ca)

11:00 A Branch-Cut-and-Price Algorithm for the Vehicle Routing Problem with Stochastic Demands

Gauvin, Charles, GERAD, Polytechnique Montréal, [charles.gauvin@polymtl.ca](mailto:charles.gauvin@polymtl.ca)

**11:30 A Branch-and-Price Approach for a Stochastic Vehicle Routing Problem with Correlated Demands**

**Dayarian, Iman**, Université de Montréal, [iman.dayarian@cirrelt.ca](mailto:iman.dayarian@cirrelt.ca)

**Crainic, Teodor Gabriel**, Université du Québec à Montréal, [TeodorGabriel.Crainic@cirrelt.ca](mailto:TeodorGabriel.Crainic@cirrelt.ca)

**Gendreau, Michel**, Polytechnique Montréal, [Michel.Gendreau@cirrelt.ca](mailto:Michel.Gendreau@cirrelt.ca)

**Rei, Walter**, Université du Québec à Montréal, [walter.rei@cirrelt.ca](mailto:walter.rei@cirrelt.ca)

**12:00 Benders Decomposition for Production Routing under Demand Uncertainty**

**Adulyasak, Yossiri**, HEC Montréal, [yossiri.adulyasak@hec.ca](mailto:yossiri.adulyasak@hec.ca)

**Cordeau, Jean-François**, GERAD, HEC Montréal, [jean-francois.cordeau@hec.ca](mailto:jean-francois.cordeau@hec.ca)

**Jans, Raf**, GERAD, HEC Montréal, [raf.jans@hec.ca](mailto:raf.jans@hec.ca)

## WA2 Smart Grids

**Room:** St-Hubert

**Chair:** Anjos, Miguel, GERAD, Polytechnique Montréal

**10:30 Strategies for the Fast Identification of Umbrella Constraints in Security-Constrained Optimal Power Flow Problems**

**Ardakani Jahanbani, Ali**, McGill University, [ali.ardakanijahanbani@mail.mcgill.ca](mailto:ali.ardakanijahanbani@mail.mcgill.ca)

**Bouffard, François**, McGill University, [francois.bouffard@mcgill.ca](mailto:francois.bouffard@mcgill.ca)

**11:00 Demand Side Load Management in the Smart Grid: a Smart Consumer Perspective**

**Zhu, Guchuan**, Polytechnique Montréal, [guchuan.zhu@polymtl.ca](mailto:guchuan.zhu@polymtl.ca)

**Anjos, Miguel**, GERAD, Polytechnique Montréal, [miguel-f.anjos@polymtl.ca](mailto:miguel-f.anjos@polymtl.ca)

**Savard, Gilles**, GERAD, Polytechnique Montréal, [gilles.savard@polymtl.ca](mailto:gilles.savard@polymtl.ca)

**Costanzo, Giuseppe T.**, Technical University of Denmark, [guco@elektro.dtu.dk](mailto:guco@elektro.dtu.dk)

**11:30 Value of Large-Scale Energy Storage in Québec**

**Xu, Xiaoxi**, Polytechnique Montréal, [xiaoxi.xu@polymtl.ca](mailto:xiaoxi.xu@polymtl.ca)

**Anjos, Miguel**, GERAD, Polytechnique Montréal, [miguel-f.anjos@polymtl.ca](mailto:miguel-f.anjos@polymtl.ca)

**Savard, Gilles**, GERAD, Polytechnique Montréal, [gilles.savard@polymtl.ca](mailto:gilles.savard@polymtl.ca)

**12:00 Optimization of Wind, Diesel and Battery Systems for Remote Areas**

**Barbier, Thibault**, Polytechnique Montréal, [thibault.barbier@polymtl.ca](mailto:thibault.barbier@polymtl.ca)

**Anjos, Miguel**, GERAD, Polytechnique Montréal, [miguel-f.anjos@polymtl.ca](mailto:miguel-f.anjos@polymtl.ca)

**Savard, Gilles**, GERAD, Polytechnique Montréal, [gilles.savard@polymtl.ca](mailto:gilles.savard@polymtl.ca)

## WA3 Dynamic Games and Applications I

**Room:** CPA du Québec

**Chair:** Nagurney, Anna, Isenberg School of Management

**10:30 A New Service Adoption Model with Customer Acquisition and Retention Expenditures**

**Ben Rhouma, Tarek**, GERAD, HEC-Montréal, [tarek.ben.rhouma@gerad.ca](mailto:tarek.ben.rhouma@gerad.ca)

**Zaccour, Georges**, GERAD, HEC Montréal, [georges.zaccour@gerad.ca](mailto:georges.zaccour@gerad.ca)

- 11:00 Pricing Strategies of Complementary Products in Distribution Channels: A Dynamic Approach**  
 Taboubi, Sihem, GERAD, HEC Montréal, [sihem.taboubi@hec.ca](mailto:sihem.taboubi@hec.ca)  
 Ngendakuriyo, Fabien, GERAD, [Fabien.Ngendakuriyo@gerad.ca](mailto:Fabien.Ngendakuriyo@gerad.ca)
- 11:30 Operations and Marketing Equilibrium Strategies under Wholesale Price and Revenue Sharing Contracts in a Dynamic Vertical Channel**  
 El Ouardighi, Fouad, ESSEC Business School, [elouardighi@essec.fr](mailto:elouardighi@essec.fr)  
 Erickson, Gary, University of Washington, [erick@u.washington.edu](mailto:erick@u.washington.edu)  
 Grass, Dieter, Vienna Technical University, [dieter.grass@tuwien.ac.at](mailto:dieter.grass@tuwien.ac.at)  
 Jorgensen, Steffen, Odense University, [steffenjorgensen2510@gmail.com](mailto:steffenjorgensen2510@gmail.com)
- 12:00 A Cournot-Nash-Bertrand Game Theory Model of a Service-Oriented Internet with Price and Quality Competition Among Network Transport Providers**  
 Nagurney, Anna, Isenberg School of Management, [nagurney@isenberg.umass.edu](mailto:nagurney@isenberg.umass.edu)  
 Wolf, Tilman, University of Massachusetts, [wolf@ecs.umass.edu](mailto:wolf@ecs.umass.edu)

## WA4 Investment and Operational Decision Making in Energy Markets

Room: Serge-Saucier

Chair: Siddiqui, Afzal, University College London

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- 10:30 Assessing Electricity Market Integration: A Detailed Empirical Model of Trade Between a Thermal and a Hydro System**  
 Pineau, Pierre-Olivier, HEC Montréal, [pierre-olivier.pineau@hec.ca](mailto:pierre-olivier.pineau@hec.ca)  
 Bilette de Villemeur, Etienne, Université de Lille (EQUIPPE), [Etienne.de-Villemeur@univ-lille1.fr](mailto:Etienne.de-Villemeur@univ-lille1.fr)
- 11:00 A Solver Manager for Energy Systems Planning within a Stochastic Optimization Framework**  
 Cano, Emilio L., Universidad Rey Juan Carlos, [emilio.lopez@urjc.es](mailto:emilio.lopez@urjc.es)  
 Alonso-Ayuso, Antonio, Universidad Rey Juan Carlos, [antonio.alonso@urjc.es](mailto:antonio.alonso@urjc.es)  
 Moguerza, Javier M., Universidad Rey Juan Carlos, [javier.moguerza@urjc.es](mailto:javier.moguerza@urjc.es)  
 Ortega, Felipe, Universidad Rey Juan Carlos, [felipe.ortega@urjc.es](mailto:felipe.ortega@urjc.es)
- 11:30 Approximating Closed Loop Equilibria via Open Loop Equilibrium Models: An Application to Generation Expansion Planning in Liberalized Electricity Markets**  
 Wogrin, Sonja, Comillas Pontifical University, [sonja.wogrin@iit.upcomillas.es](mailto:sonja.wogrin@iit.upcomillas.es)  
 Centeno, Efraim, Comillas Pontifical University, [Efraim.Centeno@upcomillas.es](mailto:Efraim.Centeno@upcomillas.es)
- 12:00 Transmission and Wind Investment in a Deregulated Electricity Industry**  
 Maurovich-Horvat, Lajos, University College London, [lhorvat@ucl.ac.uk](mailto:lhorvat@ucl.ac.uk)  
 Boomsma, Trine, University of Copenhagen, [trine@math.ku.dk](mailto:trine@math.ku.dk)  
 Fleten, Stein-Erik, Norwegian University of Science and Technology, [stein-erik.fleten@iot.ntnu.no](mailto:stein-erik.fleten@iot.ntnu.no)  
 Siddiqui, Afzal, University College London, [Afzal.siddiqui@ucl.ac.uk](mailto:Afzal.siddiqui@ucl.ac.uk)
- 12:30 Lunch | L'Oréal**

## WB1 Tutorial 1

**Room:** Mary Husny  
**Chair:** Zaccour, Georges, GERAD, HEC Montréal

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**14:00 Pricing on Networks: A Bit of Theory and Some Applications**  
**Marcotte, Patrice**, Université de Montréal, [marcotte@iro.umontreal.ca](mailto:marcotte@iro.umontreal.ca)

## WB2 Robust Optimization I

**Room:** St-Hubert  
**Chair:** Delage, Erick, GERAD, HEC Montréal

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**14:00 Pareto Efficiency in Robust Optimization**  
**Trichakis, Nikos**, HBS, [ntrichakis@hbs.edu](mailto:ntrichakis@hbs.edu)  
**Iancu, Dan**, Stanford GSB, [daniiancu@stanford.edu](mailto:daniiancu@stanford.edu)

**14:30 Static vs Adjustable Solutions in Dynamic Optimization**  
**Bertsimas, Dimitris**, Massachusetts Institute of Technology, [dbertsim@mit.edu](mailto:dbertsim@mit.edu)  
**Goyal, Vineet**, Columbia University, [vgoyal@ieor.columbia.edu](mailto:vgoyal@ieor.columbia.edu)  
**Lu, Brian Yin**, Columbia University, [y12662@columbia.edu](mailto:y12662@columbia.edu)

**15:00 Robust Optimization of a Class of Bi-Convex Functions**  
**Delage, Erick**, GERAD, HEC Montréal, [erick.delage@hec.ca](mailto:erick.delage@hec.ca)  
**Ardestani-Jaafari, Amir**, GERAD, HEC Montreal, [amir.ardestani-jaafari@hec.ca](mailto:amir.ardestani-jaafari@hec.ca)

## WB3 Portfolio Management and Insurance Models

**Room:** CPA du Québec  
**Chair:** Marin-Solano, Jesus, Universitat de Barcelona

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**14:00 On the Ruin Problem: New Directions and Applications**  
**Morales, Manuel**, Université de Montréal, [morales@dms.umontreal.ca](mailto:morales@dms.umontreal.ca)

**14:30 Comonotonic Approximations for Sums of Dependent Log-Skew Normal Random Variables**  
**Roch, Oriol**, Universitat de Barcelona, [oroch@ub.edu](mailto:oroch@ub.edu)

**15:00 Credit Risk: An Actuarial Approach Based on Risk Measures**  
**Garrido, Jose**, Concordia University, [jose.garrido@concordia.ca](mailto:jose.garrido@concordia.ca)  
**Balbás, Alejandro**, University Carlos III of Madrid, [alejandro.balbas@uc3m.es](mailto:alejandro.balbas@uc3m.es)  
**Okhrati, Ramin**, University of Southampton, [raminokhrati@yahoo.com](mailto:raminokhrati@yahoo.com)

## WB4 Energy Market Models I

**Room:** Serge-Saucier

**Chair:** Fuller, David, University of Waterloo

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**14:00 A Decomposition Method for Solving Equilibrium Programs with Equilibrium Constraints**

Siddiqui, Sauleh, Johns Hopkins University, [siddiqui@jhu.edu](mailto:siddiqui@jhu.edu)

**14:30 Recent Results in Global Gas Market Modeling**

Gabriel, Steven A., University of Maryland, [sgabriel@umd.edu](mailto:sgabriel@umd.edu)

Moryadee, Seksun, University of Maryland, [smoryade@umd.edu](mailto:smoryade@umd.edu)

Avetisyan, Hakob, University of Maryland, [havetisy@umd.edu](mailto:havetisy@umd.edu)

**15:00 Optimal Transmission Switching: Evidence of Inaccuracy of Linear Models**

Fuller, David, University of Waterloo, [dfuller@uwaterloo.ca](mailto:dfuller@uwaterloo.ca)

Soroush, Milad, University of Waterloo, [milad.soroush1@gmail.com](mailto:milad.soroush1@gmail.com)

**15:30 Coffee Break | Investissement Québec**

## WC1 Financial Modeling and Analysis I

**Room:** Mary Husny

**Chair:** Davison, Matt, University of Western Ontario

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**16:00 A Dynamic Programming Approach Using Tchebychev Interpolation for Pricing Bonds with Embedded Options under a Two Factor Gaussian Model**

Siliadin, Yaovi Gassesse, HEC Montreal, [yaovi-gassesse.siliadin@hec.ca](mailto:yaovi-gassesse.siliadin@hec.ca)

Breton, Michèle, GERAD, HEC Montréal, [michele.breton@hec.ca](mailto:michele.breton@hec.ca)

**16:30 American Options in a Jump-Diffusion Framework: Estimation and Evaluation**

Cherif, Rim, GERAD, HEC Montréal, [RIM.CHERIF@hec.ca](mailto:RIM.CHERIF@hec.ca)

Ben Ameer, Hatem, GERAD, HEC Montréal, [hatem.ben-ameur@hec.ca](mailto:hatem.ben-ameur@hec.ca)

Rémillard, Bruno, GERAD, HEC Montréal, [bruno.remillard@hec.ca](mailto:bruno.remillard@hec.ca)

**17:00 EU ETS Futures Spread Analysis and Pricing Contingent Claims Under Different Market Schemes**

Davison, Matt, The University of Western Ontario, [mdavison@uwo.ca](mailto:mdavison@uwo.ca)

Mnif, Walid, University of Western Ontario, [wmnif@uwo.ca](mailto:wmnif@uwo.ca)

## WC2 Robust Optimization II

**Room:** St-Hubert

**Chair:** Gupta, Vishal, Massachusetts Institute of Technology

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**16:00 On the Power of Randomization in Robust Optimization and Network Interdiction**

Nasrabadi, Ebrahim, Massachusetts Institute of Technology, [nasrabad@mit.edu](mailto:nasrabad@mit.edu)

Bertsimas, Dimitris, Massachusetts Institute of Technology, [dbertsim@mit.edu](mailto:dbertsim@mit.edu)

Orlin, James, Massachusetts Institute of Technology, [jorlin@mit.edu](mailto:jorlin@mit.edu)

**16:30**      **Big Data and Robust Optimization**  
Gupta, Vishal, Massachusetts Institute of Technology, [vgupta1@mit.edu](mailto:vgupta1@mit.edu)

**17:00**      **Robust Maximum Likelihood Estimators**  
Nohadani, Omid, Purdue University, [nohadani@purdue.edu](mailto:nohadani@purdue.edu)  
Bertsimas, Dimitris, Massachusetts Institute of Technology, [dbertsim@mit.edu](mailto:dbertsim@mit.edu)  
Fertis, Apostolos, ETH Zurich, [apostolos.fertis@ifor.math.ethz.ch](mailto:apostolos.fertis@ifor.math.ethz.ch)

## WC3      Dynamic Games and Applications II

**Room:** CPA du Québec  
**Chair:** Rönnqvist, Mikael, Université Laval

**16:00**      **An Empirical Differential Game for Sustainable Forest Management**  
Andrés-Domenech, Pablo, AgroParisTech, GERAD, [pablo.andres-domenech@agroparistech.fr](mailto:pablo.andres-domenech@agroparistech.fr)  
Martín-Herrán, Guiomar, GERAD, Universidad de Valladolid, [guiomar@eco.uva.es](mailto:guiomar@eco.uva.es)  
Zaccour, Georges, GERAD, HEC Montréal, [georges.zaccour@hec.ca](mailto:georges.zaccour@hec.ca)

**16:30**      **Open Access to the Resource of Antibiotic Treatment Efficacy Subject to Bacterial Resistance**  
Nkuiya, Bruno, Université Laval and CREATE, [robeny-bruno.nkuiya-mbakop.1@ulaval.ca](mailto:robeny-bruno.nkuiya-mbakop.1@ulaval.ca)  
Herrmann, Markus, Université Laval and CREATE, [markus.herrmann@ecn.ulaval.ca](mailto:markus.herrmann@ecn.ulaval.ca)

**17:00**      **An Online Game for Collaborative Logistics**  
Rönnqvist, Mikael, Université Laval, [mikael.ronnqvist@gmc.ulaval.ca](mailto:mikael.ronnqvist@gmc.ulaval.ca)  
D'Amours, Sophie, Université Laval, [sophie.damours@forac.ulaval.ca](mailto:sophie.damours@forac.ulaval.ca)  
Marier, Philippe, Université Laval, [Philippe.Marier@forac.ulaval.ca](mailto:Philippe.Marier@forac.ulaval.ca)

## WC4      Energy Risk: Empirical Applications

**Room:** Serge-Saucier  
**Chair:** Fleten, Stein-Erik, Norwegian University of Science and Technology

**16:00**      **Nord Pool Day-Ahead Power Prices: Forecasting Switches between Volatility Regimes based on Fundamental Information**  
Huisman, Ronald, Erasmus School of Economic, [rhuisman@ese.eur.nl](mailto:rhuisman@ese.eur.nl)  
Westgaard, Sjur, Norwegian University of Science and Technology, [sjur.westgaard@iot.ntnu.no](mailto:sjur.westgaard@iot.ntnu.no)

**16:30**      **Demand-at-Risk Forecasting in Case of Seasonality, Extremes and Volatility Clustering**  
Hagspiel, Verena, University of Lausanne, [v.hagspiel@uvt.nl](mailto:v.hagspiel@uvt.nl)

**17:00**      **Switching Options in Peak Power Plants: Empirical Evidence**  
Fleten, Stein-Erik, Norwegian University of Science and Technology, [stein-erik.fleten@iot.ntnu.no](mailto:stein-erik.fleten@iot.ntnu.no)  
Pichler, Alois, Norwegian University of Science and Technology, [alois.pichler@iot.ntnu.no](mailto:alois.pichler@iot.ntnu.no)  
Ullrich, Carl, Virginia Tech, [cullr@vt.edu](mailto:cullr@vt.edu)

**18:00**      **Wine & Cheese Party | L'Oréal**

**May 2, 2013**

## **TAP Plenary 2**

**Room:** Banque de développement du Canada  
**Chair:** Zaccour, Georges, GERAD, HEC Montréal

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**09:00**      **Game Theory Explorer - Software for the Applied Game Theorist**  
von Stengel, Bernhard, London School of Economics and Political Science, [stengel@nash.lse.ac.uk](mailto:stengel@nash.lse.ac.uk)

**10:00**      **Coffee Break | Investissement Québec**

## **TA1 Vehicle Routing II**

**Room:** Mary Husny  
**Chair:** Fagerholt, Kjetil, Norwegian University of Science and Technology

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**10:30**      **The Departure Time and Speed Optimization Problem**  
Franceschetti, Anna, Eindhoven University of Technology, [a.franceschetti@tue.nl](mailto:a.franceschetti@tue.nl)  
Honhon, Dorothee, Eindhoven University of Technology, [D.B.L.P.Honhon@tue.nl](mailto:D.B.L.P.Honhon@tue.nl)  
Van Woensel, Tom, Eindhoven University of Technology, [t.v.woensel@tue.nl](mailto:t.v.woensel@tue.nl)  
Bektas, Tolga, University of Southampton, [T.Bektas@soton.ac.uk](mailto:T.Bektas@soton.ac.uk)  
Laporte, Gilbert, CIRRELT, GERAD, HEC Montréal, [gilbert.laporte@cirrelt.ca](mailto:gilbert.laporte@cirrelt.ca)

**11:00**      **An Elementary Shortest Path Problem with Variable Service Start Times**  
Küçükaydin, Hande, University of Liège, HEC Management School, [hkucukaydin@ulg.ac.be](mailto:hkucukaydin@ulg.ac.be)  
Arda, Yasemin, University of Liège, HEC Management School, [yasemin.arda@ulg.ac.be](mailto:yasemin.arda@ulg.ac.be)  
Crama, Yves, University of Liège, HEC Management School, [Yves.Crama@ulg.ac.be](mailto:Yves.Crama@ulg.ac.be)

**11:30**      **A Time-Constrained Shortest Path Problem with Stochastic Costs**  
Prillard, Martin, Université de Technologie de Troyes,  
Duhamel, Christophe, LIMOS, Université Clermont-Ferrand II, [christophe.duhamel@isima.fr](mailto:christophe.duhamel@isima.fr)  
Santos, Andréa, ICD-LOSI, UTT, Troyes, [andrea.duhamel@utt.fr](mailto:andrea.duhamel@utt.fr)  
Vidal, Thibaut, CIRRELT, Université de Montréal & ICD-LOSI, Université de Technologie de Troyes,  
[thibaut.vidal@cirrelt.ca](mailto:thibaut.vidal@cirrelt.ca)

**12:00**      **Maritime Fleet Deployment with Speed Optimization**  
Fagerholt, Kjetil, Norwegian University of Science and Technology, [kjetil.fagerholt@iot.ntnu.no](mailto:kjetil.fagerholt@iot.ntnu.no)  
Andersson, Henrik, Norwegian University of Science and Technology, [Henrik.Andersson@iot.ntnu.no](mailto:Henrik.Andersson@iot.ntnu.no)  
Hobbesland, Kirsti, Norwegian University of Science and Technology

## **TA2 Stochastic Models in Power Generation I**

**Room:** St-Hubert  
**Chair:** Gendreau, Michel, Polytechnique Montréal

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**10:30**      **SMART-ISO – Stochastic Optimization for Nested Energy Markets**  
Powell, Warren, Princeton University, [powell@princeton.edu](mailto:powell@princeton.edu)  
Simao, Hugo, Princeton University, [hpsimao@princeton.edu](mailto:hpsimao@princeton.edu)  
Defourny, Boris, Princeton University, [defourny@princeton.edu](mailto:defourny@princeton.edu)

- 11:00**      **Comparison Between Different Hydrologic State Variables in Stochastic Dynamic Programming Applies to Hydropower Production**  
 Côté, Pascal, Rio Tinto Alcan, [pascal.cote@riotinto.com](mailto:pascal.cote@riotinto.com)  
 Desreumaux, Quentin, Université de Sherbrooke, [desreumauxq@gmail.com](mailto:desreumauxq@gmail.com)  
 Latraverse, Marco, Rio Tinto Alcan, [marco.latraverse@riotinto.com](mailto:marco.latraverse@riotinto.com)
- 11:30**      **A Stochastic Model for Power Generation RD&D and Capital Investment Planning Under Decision-Dependent Uncertainty**  
 Santen, Nidhi R., Harvard University Belfer Center for Science and International Affairs, [nidhi\\_santen@hks.harvard.edu](mailto:nidhi_santen@hks.harvard.edu)  
 Diaz Anadon, Laura, Harvard University Belfer Center for Science and International Affairs, [laura\\_diaz\\_anadon@harvard.edu](mailto:laura_diaz_anadon@harvard.edu)
- 12:00**      **Objective-Based Generation of Scenario Trees**  
 Munger, David, CIRRELT, Polytechnique Montréal, [David.Munger@cirrelt.ca](mailto:David.Munger@cirrelt.ca)  
 Gendreau, Michel, Polytechnique Montréal, [Michel.Gendreau@cirrelt.ca](mailto:Michel.Gendreau@cirrelt.ca)  
 Saucier, Antoine, Polytechnique Montréal, [antoine.saucier@polymtl.ca](mailto:antoine.saucier@polymtl.ca)

## TA3      Dynamic Games and Applications III

**Room:** CPA du Québec  
**Chair:** François, Pascal, HEC Montreal

- 10:30**      **The Return Function: A new Tool to Compute Bayesian-Nash Equilibria**  
 Hoang, Lê Nguyễn, GERAD, Polytechnique Montréal, [le.nguyen.hoang@gerad.ca](mailto:le.nguyen.hoang@gerad.ca)  
 Soumis, François, GERAD, Polytechnique Montréal, [francois.soumis@gerad.ca](mailto:francois.soumis@gerad.ca)  
 Zaccour, Georges, GERAD, HEC Montréal, [georges.zaccour@gerad.ca](mailto:georges.zaccour@gerad.ca)
- 11:00**      **The Evolution of Cooperation with Action-Varying Functions for Strategy Copying Using Cellular Automata**  
 Schimit, Pedro Henrique Triguís, Universidade Nove de Julho, [schimit@uninove.br](mailto:schimit@uninove.br)  
 Santos, Buruthagas, Universidade Nove de Julho, [buruthagas@hotmail.com](mailto:buruthagas@hotmail.com)  
 Soares, Carlson, Universidade Nove de Julho, [soares\\_289@hotmail.com](mailto:soares_289@hotmail.com)
- 11:30**      **Coalition Strategies in Syndicated Loans**  
 François, Pascal, HEC Montréal, [pascal.francois@hec.ca](mailto:pascal.francois@hec.ca)  
 Breton, Michèle, GERAD, HEC Montréal, [michele.breton@hec.ca](mailto:michele.breton@hec.ca)
- 12:00**      **Evolutionary Games and Local Dynamics**  
 Uyttendaele, Philippe, Maastricht University, [philippe.uyttendaele@maastrichtuniversity.nl](mailto:philippe.uyttendaele@maastrichtuniversity.nl)  
 Thuijsman, Frank, Maastricht University, [f.thuijsman@maastrichtuniversity.nl](mailto:f.thuijsman@maastrichtuniversity.nl)



## TA4 Statistical Computing

**Room:** Serge-Saucier

**Chair:** Plante, Jean-Francois, GERAD, HEC Montréal

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**10:30 Using BIRCH to Compute Approximate Rank Statistics on Massive Datasets**

Charest, Lysiane, HEC Montréal, [lysiane.charest@hec.ca](mailto:lysiane.charest@hec.ca)

Plante, Jean-François, GERAD, HEC Montréal, [jfplante@hec.ca](mailto:jfplante@hec.ca)

**11:00 Learning from Massive Data, A Bayesian Approach**

Partovi Nia, Vahid, GERAD, Polytechnique Montréal, [vahid.partovinia@polymtl.ca](mailto:vahid.partovinia@polymtl.ca)

**11:30 A Comparison of Maximum Likelihood and Markov Chain Monte Carlo Approaches in Fitting Hierarchical Longitudinal and Cross-Sectional Binary Data: A Simulation Study**

Fotouhi, Ali, University of Fraser Valley, [Ali.Fotouhi@ufv.ca](mailto:Ali.Fotouhi@ufv.ca)

**12:00 Mixed Effects Trees and Random Forests**

Hajjem, Ahlem, UQAM ESG, [hajjem.ahlem@uqam.ca](mailto:hajjem.ahlem@uqam.ca)

**12:30 Lunch | L'Oréal**

## TB1 Tutorial 2

**Room:** Banque de développement du Canada

**Chair:** Delage, Erick, GERAD, HEC Montréal

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**14:00 Outlier-Robust Estimation for High Dimensional Statistics**

Caraminis, Constantine, University of Texas, [cmcaram@ece.utexas.edu](mailto:cmcaram@ece.utexas.edu)

## TB2 Dynamic Games and Applications IV

**Room:** Mary Husny

**Chair:** de Frutos, Javier, GERAD, Universidad de Valladolid

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**14:00 S-adapted Equilibria in Games Played Over Event Trees with Coupled Constraint**

Kanani Kuchesfehani, Elnaz, GERAD, HEC Montréal, [Elnaz.Kanani@gerad.ca](mailto:Elnaz.Kanani@gerad.ca)

**14:30 Fighting Corruption: To Precommit or Not?**

Ngendakuriyo, Fabien, GERAD, [Fabien.Ngendakuriyo@gerad.ca](mailto:Fabien.Ngendakuriyo@gerad.ca)

Zaccour, Georges, GERAD, HEC Montréal, [georges.zaccour@gerad.ca](mailto:georges.zaccour@gerad.ca)

**15:00 Non-Linear Strategies in Differential Games: A Numerical Investigation**

de Frutos, Javier, GERAD, Universidad de Valladolid, [frutos@mac.uva.es](mailto:frutos@mac.uva.es)

Martín-Herrán, Guiomar, GERAD, Universidad de Valladolid, [guiomar@eco.uva.es](mailto:guiomar@eco.uva.es)

## TB3 Multistage Stochastic Programming

**Room:** St-Hubert

**Chair:** Pflug, Georg, University of Vienna

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### 14:00 Risk-Averse Stochastic Dual Dynamic Programming

**Kozmik, Vaclav**, Charles University in Prague, [vkozmik@gmail.com](mailto:vkozmik@gmail.com)

**Morton, David P.**, The University of Texas at Austin, [morton@mail.utexas.edu](mailto:morton@mail.utexas.edu)

### 14:30 Approximations for Multistage Stochastic Optimization Programs

**Pflug, Georg**, University of Vienna, [georg.pflug@univie.ac.at](mailto:georg.pflug@univie.ac.at)

### 15:00 On the Distance Between Stochastic Processes in Multi-Stage Stochastic Optimization Programs

**Timonina, Anna**, University of Vienna, [timonina.ann@gmail.com](mailto:timonina.ann@gmail.com)

## TB4 Financial Modeling and Analysis II

**Room:** Serge-Saucier

**Chair:** Kinnunen, Jani, IAMSR, Åbo Akademi University

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### 14:00 Robust Portfolio Optimization with Copulas, Creating a Portfolio Strategy for Periods of Crisis

**Kakouris, Iakovos**, Imperial College London, [iak05@ic.ac.uk](mailto:iak05@ic.ac.uk)

**Rustem, Berç**, Imperial College London, [br@doc.ic.ac.uk](mailto:br@doc.ic.ac.uk)

### 14:30 Optimal Stopping for Portfolio Management

**Spachis, Alexandra**, Imperial College, [alexandra.spachis04@imperial.ac.uk](mailto:alexandra.spachis04@imperial.ac.uk)

**Hadjiconstantinou, Eleni**, Imperial College, [e.hconstantinou@imperial.ac.uk](mailto:e.hconstantinou@imperial.ac.uk)

### 15:00 Venture Capitalist Portfolio Selection under Probabilistic and Possibilistic Risk

**Kinnunen, Jani**, IAMSR, Åbo Akademi University, [jkinnunen@gmail.com](mailto:jkinnunen@gmail.com)

### 15:30 Coffee Break | Investissement Québec

## TC1 Tutorial 3

**Room:** Banque de développement du Canada

**Chair:** Plante, Jean-François, GERAD, HEC Montréal

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### 16:00 Statistical Learning: An Introductory Overview

**Zhu, Mu**, University of Waterloo, [m3zhu@uwaterloo.ca](mailto:m3zhu@uwaterloo.ca)

## TC2 Vehicle Routing III

Room: Mary Husny

Chair: C. Coelho, Leandro, CIRRELT, HEC Montréal

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### 16:00 Branch-Cut-and-Price for the Pickup and Delivery Problem with Time Windows and LIFO Loading

Cherkesly, Marilène, GERAD, Polytechnique Montréal, [marilene.cherkesly@gerad.ca](mailto:marilene.cherkesly@gerad.ca)

Laporte, Gilbert, CIRRELT, GERAD, HEC Montréal, [gilbert.laporte@cirrelt.ca](mailto:gilbert.laporte@cirrelt.ca)

Desaulniers, Guy, GERAD, Polytechnique Montréal, [Guy.Desaulniers@gerad.ca](mailto:Guy.Desaulniers@gerad.ca)

### 16:30 The Quadratic Capacitated Vehicle Routing Problem

Contardo, Claudio, ESG UQÀM, [claudio.contardo@gerad.ca](mailto:claudio.contardo@gerad.ca)

Martinelli, Rafael, GERAD, Polytechnique Montréal, [rafael.martinelli@gerad.ca](mailto:rafael.martinelli@gerad.ca)

### 17:00 Optimized Target Level - A New Policy for Vendor-Managed Inventory Systems

Coelho, Leandro C., CIRRELT, HEC Montréal, [leandro.coelho@cirrelt.ca](mailto:leandro.coelho@cirrelt.ca)

Laporte, Gilbert, CIRRELT, GERAD, HEC Montréal, [gilbert.laporte@cirrelt.ca](mailto:gilbert.laporte@cirrelt.ca)

## TC3 Stochastic Models in Power Generation II

Room: St-Hubert

Chair: Gendreau, Michel, Polytechnique Montréal

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### 16:00 A L-Saped Method for Mid-Term Hydro Scheduling Under Uncertainty

Carpentier, Pierre-Luc, Polytechnique Montréal, [pierre-luc.carpentier@polymtl.ca](mailto:pierre-luc.carpentier@polymtl.ca)

Gendreau, Michel, Polytechnique Montréal, [Michel.Gendreau@cirrelt.ca](mailto:Michel.Gendreau@cirrelt.ca)

Bastin, Fabian, Université de Montréal, [bastin@iro.umontreal.ca](mailto:bastin@iro.umontreal.ca)

### 16:30 Stochastic Model for Small Hydro Units Energy Commercialization in the Brazilian Energy Market

de Matos, Vitor, Plan4 Engenharia, [vitor@plan4.com.br](mailto:vitor@plan4.com.br)

Gonzalez, Mauro, Plan4/UFSC, [maurogzsa@gmail.com](mailto:maurogzsa@gmail.com)

Finardi, Erlon, UFSC, [erlon.finardi@ufsc.br](mailto:erlon.finardi@ufsc.br)

Milanezi, Andre, CELESC, [andream@celesc.com.br](mailto:andream@celesc.com.br)

Decker, Brigida, Plan4/UFSC, [brigida.decker@gmail.com](mailto:brigida.decker@gmail.com)

Alfing, Eduarda, Plan4, [eduarda.alfing@hotmail.com](mailto:eduarda.alfing@hotmail.com)

### 17:00 Decision-Support in the Hydro Energy Market: A Stochastic Approach with Risk Aversion Measures

Gendreau, Michel, Polytechnique Montréal, [Michel.Gendreau@cirrelt.ca](mailto:Michel.Gendreau@cirrelt.ca)

Gonçalves, Raphael E.C., Polytechnique Montréal, [raphael.ecg@gmail.com](mailto:raphael.ecg@gmail.com)

## TC4 Financial Modeling and Analysis III

**Room:** Serge-Saucier

**Chair:** Ben Ameer, Hatem, GERAD, HEC Montréal

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**16:00 Using a Bayesian Model for Bankruptcy Prediction: A Comparative Approach**

**Trabelsi, Samir**, Brock University, [strabelsi@brocku.ca](mailto:strabelsi@brocku.ca)

**He, Larence**, Brock University, [lhe@brocku.ca](mailto:lhe@brocku.ca)

**He, Ron**, Brock University, [zhanpengho@hotmail.com](mailto:zhanpengho@hotmail.com)

**16:30 Investigating the Market Price of Volatility Risk for Options in a Regime-Switching Market**

**Mielkie, Melissa**, The University of Western Ontario, [mmielkie@uwo.ca](mailto:mmielkie@uwo.ca)

**Davison, Matt**, The University of Western Ontario, [mdavison@uwo.ca](mailto:mdavison@uwo.ca)

**17:00 A Dynamic Program for Valuing Corporate Securities**

**Ben Ameer, Hatem**, HEC Montréal and GERAD, [hatem.ben-ameur@hec.ca](mailto:hatem.ben-ameur@hec.ca)

**Ayadi, Mohamed**, Brock University, [mayadi@brocku.ca](mailto:mayadi@brocku.ca)

**Fakhfakh, Tarek**, Université de Sfax, [tarakfakhfakh@gmail.com](mailto:tarakfakhfakh@gmail.com)

**May 3, 2013**

## FAP Plenary 3

**Room:** Banque de développement du Canada

**Chair:** Rustem, Berc, *Imperial College London*

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**09:00 Recursive Methods for Pricing Financial Derivatives**

**Breton, Michèle**, GERAD, HEC Montréal, [michele.breton@hec.ca](mailto:michele.breton@hec.ca)

**10:00 Coffee Break | Investissement Québec**

## FA1 Vehicle Routing IV

**Room:** Mary Husny

**Chair:** Maknoon, Mohammad Yousef, GERAD

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**10:30 Heuristics for Blood Distribution: Case Study in Thailand**

**Chaiwuttisak, Pornpimol**, University of Southampton, [pc12g09@soton.ac.uk](mailto:pc12g09@soton.ac.uk)

**Smith, Honora**, Mathematics and Management, University of Southampton,

[Honora.Smith@soton.ac.uk](mailto:Honora.Smith@soton.ac.uk)

**Wu, Yue**, Management, University of Southampton, [Y.Wu@soton.ac.uk](mailto:Y.Wu@soton.ac.uk)

**11:00 Vehicle Scheduling with Respect to Vehicle-Specific Tasks**

**Bekesi, Jozsef**, University of Szeged, [bekesi@jgypk.u-szeged.hu](mailto:bekesi@jgypk.u-szeged.hu)

**David, Balazs**, University of Szeged, [davidb@inf.u-szeged.hu](mailto:davidb@inf.u-szeged.hu)

**Kresz, Miklos**, University of Szeged, [kresz@jgypk.u-szeged.hu](mailto:kresz@jgypk.u-szeged.hu)

- 11:30**      **A Metaheuristic for the Multi-zone Multi-trip Vehicle Routing Problem with Time Windows**  
 Nguyen Khanh, Phuong, Université de Montréal, [phuong@crt.umontreal.ca](mailto:phuong@crt.umontreal.ca)  
 Crainic, Teodor Gabriel, Université du Québec à Montréal, [TeodorGabriel.Crainic@cirrelt.ca](mailto:TeodorGabriel.Crainic@cirrelt.ca)  
 Toulouse, Michel, Oklahoma State University, [michel.toulouse@okstate.edu](mailto:michel.toulouse@okstate.edu)
- 12:00**      **Pickup and Delivery Problem with the Choice of Multiple Cross-Docks**  
 Maknoon, Mohammad Yousef, Polytechnique Montréal, [mohammad-yousef.maknoon@polymtl.ca](mailto:mohammad-yousef.maknoon@polymtl.ca)  
 Laporte, Gilbert, CIRRELT, GERAD, HEC Montréal, [gilbert.laporte@cirrelt.ca](mailto:gilbert.laporte@cirrelt.ca)

## FA2 Energy Market Models II

**Room:** St-Hubert

**Chair:** Maxwell, Christian, *University of Western Ontario*

- 10:30**      **Optimal Pricing of Retail Gasoline**  
 Kim, Daero, The University of Western Ontario, [dkim47@uwo.ca](mailto:dkim47@uwo.ca)  
 Davison, Matt, The University of Western Ontario, [mdavison@uwo.ca](mailto:mdavison@uwo.ca)  
 Odegaard, Fredrik, The University of Western Ontario, [fodegaard@ivey.uwo.ca](mailto:fodegaard@ivey.uwo.ca)
- 11:00**      **Investigation of Energy Consumption Indicator of Buildings by Clustering and ANOVA Analysis**  
 Lee, Wen-Shing, National Taipei University of Technology, [f10911@ntut.edu.tw](mailto:f10911@ntut.edu.tw)  
 Lin, Lung-Chieh, National Taipei University of Technology, [lungjay@yahoo.com.tw](mailto:lungjay@yahoo.com.tw)
- 11:30**      **Risk Hedging Optimal Capacity in the European Hub-Based Natural Gas Market Network: A Model-Based Approach**  
 Darvish, Parviz, ESSEC Business School, [parviz.darvish@essec.edu](mailto:parviz.darvish@essec.edu)
- 12:00**      **Using Real Option Analysis to Quantify Ethanol Policy Impact on the Firm's Entry Into and Optimal Operation of Corn Ethanol Facilities**  
 Maxwell, Christian, University of Western Ontario, [cmaxwel5@uwo.ca](mailto:cmaxwel5@uwo.ca)

## FA3 Dynamic Games and Applications V

**Room:** CPA du Québec

**Chair:** Haurie, Alain, *Université de Genève*

- 10:30**      **Evolutionary Farsightedness in International Environmental Agreements**  
 Garrab, Samar, HEC Montréal, [samar.garrab@hec.ca](mailto:samar.garrab@hec.ca)  
 Breton, Michèle, GERAD, HEC Montréal, [michele.breton@hec.ca](mailto:michele.breton@hec.ca)
- 11:00**      **Linear Quadratic Games Defined on Event Trees**  
 Reddy, Puduru Viswanadha, GERAD, [Puduru.Reddy@gerad.ca](mailto:Puduru.Reddy@gerad.ca)  
 Zaccour, Georges, GERAD, HEC Montréal, [georges.zaccour@gerad.ca](mailto:georges.zaccour@gerad.ca)

- 11:30**      **A Dynamic Game of International Pollution under Uncertainty and Learning**  
Masoudi, Nahid, GERAD, HEC Montréal, [nahid.masoudi@hec.ca](mailto:nahid.masoudi@hec.ca)
- 12:00**      **A Robust Game Formulation of Burden Sharing in an International Climate Agreement**  
Haurie, Alain, GERAD, ORDECSYS, [ahaurie@gmail.com](mailto:ahaurie@gmail.com)  
Babonneau, Frédéric, ORDECSYS, [fbabonneau@ordecsys.com](mailto:fbabonneau@ordecsys.com)  
Vial, Jean-Philippe, ORDECSYS, [jpvial@ordecsys.com](mailto:jpvial@ordecsys.com)  
Vielle, Marc, École Polytechnique Fédérale de Lausanne, [marc.vielle@epfl.ch](mailto:marc.vielle@epfl.ch)

## FA4 Revenue Management

**Room:** Serge-Saucier

**Chair:** Bastin, Fabian, Université de Montréal

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- 10:30**      **Network Capacity Control under a Non-Parametric Choice Model of Demand**  
Hosseinalifam, Morad, Polytechnique Montréal, [morad.hosseinalifam@polymtl.ca](mailto:morad.hosseinalifam@polymtl.ca)  
Marcotte, Patrice, Université de Montréal, [marcotte@iro.umontreal.ca](mailto:marcotte@iro.umontreal.ca)  
Savard, Gilles, GERAD, Polytechnique Montréal, [gilles.savard@polymtl.ca](mailto:gilles.savard@polymtl.ca)
- 11:00**      **Demand Modeling in Revenue Management Systems under Availability Constraints**  
Sharif Azadeh, Shadi, Polytechnique Montréal, [shadi.sharifazadeh@polymtl.ca](mailto:shadi.sharifazadeh@polymtl.ca)  
Savard, Gilles, GERAD, Polytechnique Montréal, [gilles.savard@polymtl.ca](mailto:gilles.savard@polymtl.ca)
- 11:30**      **Accommodating Taste Heterogeneity in the Railway Pricing and Seat Allocation Problem**  
Cirillo, Cinzia, University of Maryland, [ccirillo@umd.edu](mailto:ccirillo@umd.edu)  
Hettrakul, Pratt, University of Maryland, [hettrakul@umd.edu](mailto:hettrakul@umd.edu)
- 12:00**      **Dynamic Discrete Choice Model for Railway Ticket Cancellation and Exchange Behavior**  
Bastin, Fabian, Université de Montréal, [bastin@iro.umontreal.ca](mailto:bastin@iro.umontreal.ca)  
Hettrakul, Pratt, University of Maryland, [hettrakul@umd.edu](mailto:hettrakul@umd.edu)  
Cirillo, Cinzia, University of Maryland, [ccirillo@umd.edu](mailto:ccirillo@umd.edu)
- 12:30**      **Lunch | L'Oréal**

## FB1 Tutorial 4

**Room:** Banque de développement du Canada

**Chair:** Siddiqui, Afzal, University College London

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- 14:00**      **Complementarity Modeling in Energy Markets**  
Fuller, David, University of Waterloo, [dfuller@uwaterloo.ca](mailto:dfuller@uwaterloo.ca)

## FB2 Combinatorial Optimization

**Room:** Mary Husny  
**Chair:** Perron, Sylvain, GERAD, HEC Montréal

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### 14:00 Bi-Objective Variable Neighborhood Search for the p-Diversity-Proximity Problem

**Saboonchi, Behnaz**, GERAD, HEC Montréal, [behnaz.saboonchi@gerad.ca](mailto:behnaz.saboonchi@gerad.ca)  
**Hansen, Pierre**, GERAD, HEC Montréal, [pierre.hansen@gerad.ca](mailto:pierre.hansen@gerad.ca)  
**Perron, Sylvain**, GERAD, HEC Montreal, [sylvain.perron@hec.ca](mailto:sylvain.perron@hec.ca)

### 14:30 Routing and Wavelength Assignment Problem with Geodesics in Realistic Optical Transport Network Topologies

**Cousineau, Martin**, McGill University, [martin.cousineau@mail.mcgill.ca](mailto:martin.cousineau@mail.mcgill.ca)  
**Perron, Sylvain**, GERAD, HEC Montreal, [sylvain.perron@hec.ca](mailto:sylvain.perron@hec.ca)  
**Caporossi, Gilles**, GERAD, HEC Montréal, [gilles.caporossi@gerad.ca](mailto:gilles.caporossi@gerad.ca)  
**Paiva, Marcia**, Federal University of Espirito Santo, [marcia.paiva@ufes.br](mailto:marcia.paiva@ufes.br)  
**Segatto, Marcelo**, Federal University of Espirito Santo, [segatto@ele.ufes.br](mailto:segatto@ele.ufes.br)

### 15:00 The Maximum Ratio Clique Problem

**Sethuraman, Samyukta**, Texas A&M University, [samyukta@tamu.edu](mailto:samyukta@tamu.edu)  
**Butenko, Sergiy**, Texas A&M University, [butenko@tamu.edu](mailto:butenko@tamu.edu)

## FB3 Operations Management

**Room:** St-Hubert  
**Chair:** Pakkar, Mohammad Sadegh, Laurentian University

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### 14:00 Imperfect Production with Learning and Forgetting Effects

**Sadeghigivi, Zahra**, Ryerson University, [zahra.sadeghi@ryerson.ca](mailto:zahra.sadeghi@ryerson.ca)

### 14:30 An Integrated Approach Based on DEA and AHP: A Case Study for Financial Performance Assessment

**Pakkar, Mohammad Sadegh**, Laurentian University, [ms\\_pakkar@laurentian.ca](mailto:ms_pakkar@laurentian.ca)

### 15:00 Minimizing Maintenance Cost under Reliability Constraints

**Poggi, Marcus**, Pontifícia Universidade Católica do Rio de Janeiro, [poggi@inf.puc-rio.br](mailto:poggi@inf.puc-rio.br)  
**Flach, Bruno**, IBM Research, [bflach@br.ibm.com](mailto:bflach@br.ibm.com)  
**Silva, Thuener**, PUC-Rio, [tsilva@inf.puc-rio.br](mailto:tsilva@inf.puc-rio.br)

## FB4 Financial Modeling and Analysis IV

**Room:** Serge-Saucier  
**Chair:** Boudhina, Ali, HEC Montréal

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### 14:00 Risk Analysis of the Smith Manoeuvre for Re-advanceable Canadian Mortgages

**Naseem, Almas**, University of Western Ontario, [anaseem2@uwo.ca](mailto:anaseem2@uwo.ca)  
**Reesor, Mark**, University of Western Ontario, [mreesor@uwo.ca](mailto:mreesor@uwo.ca)

- 14:30**      **Measuring the Globalization Influence on the Stock Market Using Network Approach**  
Kalyagin, Valery, National Research University Higher School of Economics, [vkalyagin@hse.ru](mailto:vkalyagin@hse.ru)  
Vizgunov, Arsenii, National Research University Higher School of Economics, [anvizgunov@hse.ru](mailto:anvizgunov@hse.ru)  
Pardalos, Panos, University of Florida, [p.m.pardalos@gmail.com](mailto:p.m.pardalos@gmail.com)
- 15:00**      **A general Framework to Price Segregated Funds Guarantees**  
Boudhina, Ali, HEC Montréal, [ali.boudhina@hec.ca](mailto:ali.boudhina@hec.ca)  
Breton, Michèle, GERAD, HEC Montréal, [michele.breton@hec.ca](mailto:michele.breton@hec.ca)
- 15:30**      **Coffee Break | Investissement Québec**

## FC1      **Transportation**

**Room:** Mary Husny

**Chair:** Telhada, João, Operations Research Center, University of Lisbon

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- 16:00**      **Optimization and Analysis of Railway Timetables**  
Barrena Algara, Eva, CIRRELT, HEC Montréal, [ebarrena@us.es](mailto:ebarrena@us.es)  
Canca Ortiz, David, Universidad de Sevilla, [dco@us.es](mailto:dco@us.es)  
Coelho, Leandro C., CIRRELT, HEC Montréal, [leandro.coelho@cirrelt.ca](mailto:leandro.coelho@cirrelt.ca)  
Laporte, Gilbert, CIRRELT, GERAD, HEC Montréal, [gilbert.laporte@cirrelt.ca](mailto:gilbert.laporte@cirrelt.ca)  
Zarzo Altarejos, Alejandro, Universidad Politécnica de Madrid, [azarzo@etsii.upm.es](mailto:azarzo@etsii.upm.es)
- 16:30**      **Efficient Ways of Designing Optimal Vertical Alignment of Roads**  
Hossain, Shahadat, UBC, [shahadat.hossain@ubc.ca](mailto:shahadat.hossain@ubc.ca)
- 17:00**      **Metaheuristic for the Integrated Approach to the Freight Train Routing and Block-to-Train Assignment**  
Telhada, João, Operations Research Center, University of Lisbon, [joao.telhada@fc.ul.pt](mailto:joao.telhada@fc.ul.pt)  
Moniz, Martim, Université Libre de Bruxelles  
Silva, Diogo, University of Lisbon

## FC2      **Stochastic Programming**

**Room:** St-Hubert

**Chair:** Parpas, Panos, Imperial College London

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- 16:00**      **Robust Markov Decision Processes**  
Wiesemann, Wolfram, Imperial College London, [ww@imperial.ac.uk](mailto:ww@imperial.ac.uk)
- 16:30**      **Optimal control of Weakly Connected Markov Decision Processes**  
Parpas, Panos, Imperial College London, [p.parpas@imperial.ac.uk](mailto:p.parpas@imperial.ac.uk)
- 17:00**      **General Linear Formulations of Stochastic Dominance Criteria**  
Kopa, Milos, Charles University in Prague, MFF, [kopa@karlin.mff.cuni.cz](mailto:kopa@karlin.mff.cuni.cz)  
Post, Thierry, Koc University, [thierrypost@hotmail.com](mailto:thierrypost@hotmail.com)



## FC3 Dynamic Games and Applications VI

**Room:** CPA du Québec

**Chair:** Kuhn, Daniel, Imperial College London

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- 16:00**      **A Supply Chain Network Game Theoretic Framework for Time-Based Competition with Transportation Costs and Product Differentiation**  
Nagurney, Anna, Isenberg School of Management, [nagurney@isenberg.umass.edu](mailto:nagurney@isenberg.umass.edu)  
Yu, Min, University of Portland, [yu@up.edu](mailto:yu@up.edu)
- 16:30**      **Interdiction Games on Markovian PERT Networks**  
Kuhn, Daniel, Imperial College London, [dkuhn@imperial.ac.uk](mailto:dkuhn@imperial.ac.uk)
- 17:00**      **Competitors Are Welcome: Why Incumbents Might Embrace Entrants?**  
Bako, Barna, Corvinus University of Budapest, [barna.bako@uni-corvinus.hu](mailto:barna.bako@uni-corvinus.hu)

## FC4 Financial Modeling and Analysis V

**Room:** Serge-Saucier

**Chair:** Ma, Alfred Ka Chun, Chinese University of Hong Kong

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- 16:00**      **Time-Consistent Equilibria in a Portfolio and Life Insurance Model With Time-Inconsistent Preferences**  
Marin-Solano, Jesus, Universitat de Barcelona, [jmarin@ub.edu](mailto:jmarin@ub.edu)  
Navas, Jorge, Universitat de Barcelona, [jnavas@ub.edu](mailto:jnavas@ub.edu)  
Ribas, Carmen, Universitat de Barcelona, [cribas@ub.edu](mailto:cribas@ub.edu)  
Roch, Oriol, Universitat de Barcelona, [oroch@ub.edu](mailto:oroch@ub.edu)
- 16:30**      **Multi-Fold Compound Options and Principal Protected Notes Valuation**  
Ndoye, Mbaye, HEC Montréal, [mbaye.ndoye@hec.ca](mailto:mbaye.ndoye@hec.ca)  
Breton, Michèle, GERAD, HEC Montréal, [michele.breton@hec.ca](mailto:michele.breton@hec.ca)
- 17:00**      **Solvency Capital Requirement for Insurance Products via Dynamic Cash Flow Matching under Lattice Models**  
Ma, Alfred Ka Chun, Chinese University of Hong Kong, [alfredkcma@cuhk.edu.hk](mailto:alfredkcma@cuhk.edu.hk)  
Cheung, Yuen Ki, JP Morgan, [justina.yk.cheung@jpmorgan.com](mailto:justina.yk.cheung@jpmorgan.com)
- 17:30**      **Farewell Drink | L'Oréal**

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	Room	IBM	Mary Husny	St-Hubert	CPA du Québec	Serge-Saucier
May 1	08:00 - 08:45	Registration   Tata Communications				
	08:45 - 09:00	Welcome Address   IBM				
	09:00 - 10:00	WAP Plenary 1				
	10:00 - 10:30	Coffee Break   Investissement Québec				
	10:30 - 12:30		WA1 Vehicle Routing I	WA2 Smart Grids	WA3 Dynamic Games and Applications I	WA4 Investment and Operational Decision Making in Energy Markets
	12:30 - 14:00	Lunch   L'Oréal				
	14:00 - 15:30		WB1 Tutorial 1	WB2 Robust Optimization I	WB3 Portfolio Management and Insurance Models	WB4 Energy Market Models I
	15:30 - 16:00	Coffee Break   Investissement Québec				
	16:00 - 17:30		WC1 Financial Modeling and Analysis I	WC2 Robust Optimization II	WC3 Dynamic Games and Applications II	WC4 Energy Risk: Empirical Applications
18:00 - 20:00	Wine & Cheese Party   L'Oréal					

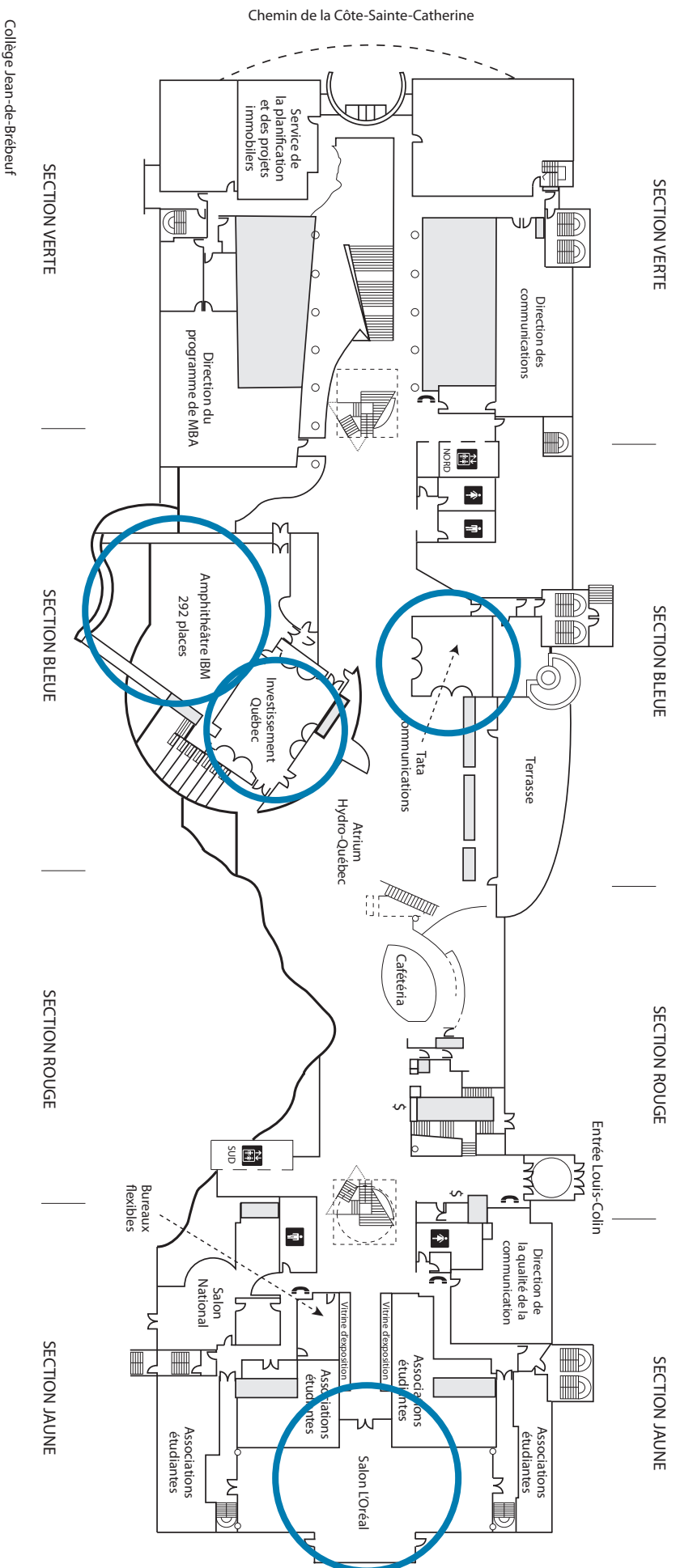
	Room	BDC	Mary Husny	St-Hubert	CPA du Québec	Serge-Saucier
May 2	09:00 - 10:00	TAP Plenary 2				
	10:00 - 10:30	Coffee Break   Investissement Québec				
	10:30 - 12:30		TA1 Vehicle Routing II	TA2 Stochastic Models in Power Generation I	TA3 Dynamic Games and Applications III	TA4 Statistical Computing
	12:30 - 14:00	Lunch   L'Oréal				
	14:00 - 15:30	TB1 Tutorial 2	TB2 Dynamic Games and Applications IV	TB3 Multistage Stochastic Programming		TB4 Financial Modeling and Analysis II
	15:30 - 16:00	Coffee Break   Investissement Québec				
	16:00 - 17:30	TC1 Tutorial 3	TC2 Vehicle Routing III	TC3 Stochastic Models in Power Generation II		TC4 Financial Modeling and Analysis III

	Room	BDC	Mary Husny	St-Hubert	CPA du Québec	Serge-Saucier
May 3	09:00 - 10:00	FAP Plenary 3				
	10:00 - 10:30	Coffee Break   Investissement Québec				
	10:30 - 12:30		FA1 Vehicle Routing IV	FA2 Energy Market Models II	FA3 Dynamic Games and Applications V	FA4 Revenue Management
	12:30 - 14:00	Lunch   L'Oréal				
	14:00 - 15:30	FB1 Tutorial 4	FB2 Combinatorial Optimization	FB3 Operations Management		FB4 Financial Modeling and Analysis IV
	15:30 - 16:00	Coffee Break   Investissement Québec				
	16:00 - 17:30		FC1 Transportation	FC2 Stochastic Programming	FC3 Dynamic Games and Applications VI	FC4 Financial Modeling and Analysis V
17:30 - 18:30	Farewell Drink   L'Oréal					

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