



18th Annual Applied Probability Day

In Honor and Memory of Cyrus Derman
Friday, December 2, 2011
Room 303 S. W. Mudd Bulding

10:00 – 10:15AM	Opening remarks, KARL SIGMAN, Director of CAP
10:15 - 11:00AM	MICHAEL KATEHAKIS (Rutgers Business School) <i>Non-Parametric Up-and-Down Experimentation Revisited</i>
11:00 - 11:45AM	ARTHUR F. "PETE" VEINOTT, JR. (Stanford University) <i>Polynomial-Time Computation of Strong and n-Present-Value Optimal Policies in Markov Decision Chains</i>
11:45 - 12:00PM	Comments about Cy Derman from his Colleagues
12:00 - 1:30PM	Lunch
1:30 - 2:15PM	SHELDON M. ROSS (University of Southern California) <i>The Sequential Stochastic Assignment Problem Revisited</i>
2:15 - 3:00PM	MATTHEW J. SOBEL (Case Western Reserve University) <i>Discounting Axioms Imply Risk Neutrality</i>
3:00 - 3:30PM	Coffee Break
3:30 - 3:45PM	Comments about Cy Derman from his Colleagues
3:45 - 4:30PM	MARK BROWN (City College of New York) <i>Bounds and Inequalities for Time Reversible Markov Chains</i>
4:30 - 5:30PM	Wine and Cheese

For more information visit our website: www.cap.columbia.edu

Free registration here: <https://calendar.columbia.edu/sundial/webapi/get.php?vt=detail&br=default&id=54300%22#>