The Center for Applied Probability at Columbia University

presents the

11th Annual Applied Probability Day

Friday, April 4, 2003
Columbia University, New York City

SCHEDULE:

8:30-9:00☐ **Coffee and Danish**

9:00-9:15☐ **Opening Remarks: Chris C. Heyde, Director of CAP**

9:15-10:00☐ **Cheng-Der Fuh (Inst. of Statistical Science, Academia Sinica, Taiwan)**
SPRT and CUSUM in Hidden Markov Models

10:00-10:45☐ **Harold Kushner (Brown University)**
Proportional Fair Sharing Algorithms for Mobile Communications

10:45-11:15☐ **Coffee Break**

11:15-12:00☐ **Philippe Robert (INRIA, Rocqencourt, France)**
Stochastic models of data transmission in communication networks

12:00-2:00☐ **Lunch Break**

2:00-2:45☐ **George Moustakides (IRISA - INRIA, Rennes, France)**
Optimum CUSUM tests for detecting changes in continuous time processes

2:45-3:30☐ **John P. Lehoczky (Carnegie Mellon University)**
Heavy Traffic Limit Theorems for Real-Time Computer Systems

3:30-4:00☐ **Coffee Break**

4:00-4:45☐ **Alexander Stolyar (Bell Labs Research)**
Scheduling of Flexible Interdependent Time-varying Servers

4:45-6:00☐ **Wine and Cheese Reception**

Interschool Lab, 7th Floor
Schapiro CEPSR Building, 530 West 120th Street

REGISTRATION IS FREE
For further information visit www.cap.columbia.edu

E-mail: cap@columbia.edu

http://www.cap.columbia.edu/APD03.html☐