

Overview of Activities Eurandom 2012



LOCATION

After the summer Eurandom moved to the new building MetaForum, together with the Department of Mathematics and Computer Science, TU/e. With this move the actual imbedding of the workshop centre withing the Stochastic group of the Department was finalized.



From this new venue we will continue to organize workshops and seminars. We hope to welcome many national and international guests to enhance the research in stochastic sciences and the their applications.

ACTIVITIES

Stochastic Activity Months:

1. "Scaling limits in spatial probability", February 2012

The study of random spatial systems is a key field in Statistical Physics. The impact of the underlying geometry produces rich and fascinating behaviour. Particularly the study of phase transitions and corresponding scaling limits gives a thorough description of such behaviour. Obtaining the scaling limit is a very challenging task, yet, substantial progress has been made in special cases in the past years.

This SAM consisted of

- Mark Kac seminar on "Applications for scaling limits"
- YEP workshop on "Two-dimensional statistical mechanics"
- Workshop on "Scaling limits of random walks in the quarter plane"
- Workshop on "The expanding art of expansions"

2. "Stochastic Operations Management", September 2012

Stochastic Operations Management is concerned with decision making under uncertainty. In real life, examples abound of situations in which decisions must be made, costs must be minimized etc., while only partial information is available. One may think of revenue management, inventory control, staffing of call centers, the organization of warehouses, traffic management, and many other topics. Stochastic operations research uses, develops and provides tools from probability theory and operations research to make good decisions.

This SAM consisted of:

- Kick-off seminar
- Mini course by E. Feinberg (State University of New York) on "Infinite-state discrete-time Markov Decision Processes"
- Workshop on "Pricing and Staffing"
- Lecture Day on "Gaussian and Lévy processes and their applications in queues, finance and risk"

Other workshops held in 2012:

- Workshop CWI-EUR on "Backward Stochastic Differential Equations"
- Workshop SWI 84TH European Study Group Mathematics with Industry (organizational assistance)
- Workshop on "Parameter Estimation for Dynamical Systems II"
- Special Edition of the Queueing Colloquium on the occasion of Onno Boxma's 60th birthday
- Lecture afternoon-Alumni meeting on "Mathematics and Art"
- Mini symposium on "Surprise on non-equilibrium Statistical Mechanics"
- Workshop YEQT-VI on "Analytic Methods of Queueing Systems"

Seminars held in 2012:

STO-seminars were organized on a regular basis. In total 27 seminars took place covering topics of the research area's of the department and Eurandom.

Visitors in 2012:

41 visitors in all ages and all stages of their careers have found their way to Eurandom in 2012 and spent time on their research, collaborating with their colleagues in Eindhoven as well as with researchers from other Dutch Universities. They came for a couple of days, some stayed for longer. That Eurandom has international ties is proven when visitors come from places like: UK, Israël, USA, Italy, Australia, Poland, France, Spain, New Zealand, Japan, Denmark, Germany.



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NEWS

~ Kamil Kosinski (Eurandom PhD) graduated cum laude with his thesis "Gaussian and Lévy-driven queues".



~ Johan van Leeuwen (Eurandom alumni) received Erlang Prize at the INFORMS meeting in Phoenix.



~ Connie Cantrijn stepped down as managing director of Eurandom. After 15 years of starting up, building and shaping the institute, she found other challenges within the TU/e and continues to "keep an eye" on Eurandom.



~ Peter van de Ven (former Eurandom PhD) was awarded the Beta PhD Award 2012 with his thesis "Operations Management".



~ Florence Guillaume (former Eurandom PhD) received the Callataÿ and Wouters Award for the project entitled 'Moment matching market implied calibration problem for univariate and multivariate asset pricing models'.



~ Jaron Sanders (Eindhoven University of Technology) received the "ASML Afstudeerprijs voor Wiskunde".



For further details on these news items,
<http://www.eurandom.nl/news/index.htm>

FAREWELLS

Cagdas Büyükkaramikli (January 2012)
Michiel Jansen (January 2012)
Remco Bierbooms (April 2012)
Sandra van Wijk (April 2012)
Sami Umut Can (June 2012)
Anton Klimovsky (August 2012)
Ellen van Hoof (September 2012)
Kamil Kosinski (September 2012)
Bartek Knapik (September 2012)

SOCIAL EVENTS

Social Outing

As imbedded institute, Eurandom enjoyed the yearly social outing together with the STO group. We went to Asten, where we visited the "Klok & Peel Museum". A very enthusiastic guide told us about clocks and bells through the centuries and demonstrated a number of antique bells.



We were also invited to walk through the foundry, where some of the biggest bells in the world are made. The day ended with an enjoyable dinner.

Sinterklaas

On December 5, Sinterklaas honored us with a visit. We organized a traditional Eurandom lunch. Sinterklaas was good enough to bring us some presents: a warm shawl and gloves AND a new espresso machine with half-a-years stock of coffee beans!



More information

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