

The Center for Applied Probability  
at Columbia University  
presents the

# Thirteenth Annual Applied Probability Day

Davis Auditorium – Shapiro Center  
Friday, May 12, 2006



- 9:00-9:15      Opening Remarks, Chris Heyde, Director of CAP
- 9:15-10:00    Louis H. Chen, National University of Singapore  
*Poisson Process Approximation: from Palm theory to Stein's method*
- 10:00-10:45   Michael Pinedo, Stern School of Business, New York University  
*Stochastic Batch Scheduling and the "Smallest Variance First" Rule*
- 10:45-11:15   Coffee Break
- 11:15-12:00   Samuel Kou, Harvard University  
*Stochastic Modeling in Nanoscale Biophysics*
- 12:00-2:00    Lunch
- 2:00-2:45     Esther Frostig, University of Haifa  
*On Ruin Probability for a Risk Process with Phase-type Claims and Inter-arrival Times Perturbed by a Levy Process with No Negative Jumps*
- 2:45-3:30     Offer Kella, The Hebrew University of Jerusalem  
*A Levy Process Reflected at a Poisson Age Process*
- 3:30-4:00     Coffee Break
- 4:00-4:45     Nick Duffield, AT&T Labs - Research  
*Sampling and Estimation from Heavy Tailed Distributions in the Internet*
- 4:45-6:00     Wine and Cheese Reception

This event is free. RSVP to [cap@columbia.edu](mailto:cap@columbia.edu)

For further information: <http://www.cap.columbia.edu/>