

# 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 □ John P. Lehoczky (Carnegie Mellon University)  
*Heavy Traffic Limit Theorems for Real-Time Computer Systems*
- 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 □ Philippe Robert (INRIA, Rocquencourt, France)  
*Stochastic models of data transmission in communication networks*
- 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  
between Broadway and Amsterdam**

**REGISTRATION IS FREE**

For further information visit [www.cap.columbia.edu](http://www.cap.columbia.edu)

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<http://www.cap.columbia.edu/APD03.html>