

The Center for Applied Probability at Columbia University



presents the

Ninth Annual Applied Probability Day

Friday, April 6, 2001

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 | Richard Tweedie (U. Minnesota)
<i>Drift Conditions for Stability of Markov Chains (revisited)</i> |
| 10:00-10:45 | Marty Reiman (Lucent Technologies)
<i>A Comparison of Two Heavy Traffic Regimes for Multiserver Queues</i> |
| 10:45-11:15 | Coffee Break |
| 11:15-12:00 | Daniel Ocone (Rutgers U.)
<i>Recent Problems in Stochastic Control</i> |
| 12:00-2:00 | Lunch Break |
| 2:00-2:45 | Richard Gill (U. Utrecht, Eurandom, Netherlands)
<i>Teleportation Into Quantum Statistics</i> |
| 2:45-3:30 | Ragnar Norberg (LSE, London, UK)
<i>Pricing and Hedging in Life and Pension Insurance</i> |
| 3:30-4:00 | Coffee Break |
| 4:00-4:45 | Per Mykland (U. Chicago)
<i>Trading Options with Statistical Prediction Intervals</i> |
| 4:45-6:00 | Wine and Cheese Reception |

**CP Davis Auditorium
(Room 412)
Schapiro CEPSR Building
530 West 120th Street
between Broadway and Amsterdam**

REGISTRATION IS FREE

<http://www.cap.columbia.edu/CAP-APD-01.html>