NATIONAL MATHEMATICS INITIATIVE (NMI)
Indian Institute of Science, Bangalore

Conference on
STOCHASTIC SYSTEMS AND APPLICATIONS
(September 08 - 11, 2014)
Venue: LH-I, Department of Mathematics, IISc, Bangalore

Programme Schedule

September 08, 2014
(Monday)

09:00AM - 09:30 AM	*REGISTRATION*

Session 01 Chair: G. Rangarajan

09:30 AM - 10:15 AM	Some Random Distorted Gossip *Vivek S Borkar*
10:15 AM - 11:00 AM	A Hybrid Particle-Kalman Filter Method for High Dimensional Data Assimilation Problems *Amit Apte*
11:00 AM - 11:30 AM	**Tea/Coffee**

Session 02 Chair: N. Viswanadham

11:30 AM - 12:15 PM	Adaptive Policies for Online Ad Selection Under Chunked Reward Pricing Model *Dinesh Garg*
12:15 PM - 01:00 PM	Multiscale Q-learning with Function Approximation and an Application in Wireless Sensor Networks *Shalabh Bhatnagar*
01:00 PM - 02:00 PM	**Lunch**

Session 03 Chair: K. Suresh Kumar

02:00 PM - 02:45 PM	Gaussian Approximations in High Dimensional Estimations *Neeraja Sahasrabudhe*
02:45 PM - 03:30 PM	On a New Class of Ergodic Control Problems Arising from the Multi-Class Queuing Systems *Anup Biswas*
03:30 PM - 04:00 PM	**Tea/Coffee**

Session 04 Chair: Shalabh Bhatnagar

04:00 PM - 04:45 PM	A Dynamic Model of Capital Inflow in an Infinite Horizon Framework *Gopal K. Basak*

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Programme Schedule

September 09, 2014
(Tuesday)

Session 05   *Chair: Gopal K. Basak*

09:30 AM - 10:15 AM   A Pollaczek-Khinchine Formula for Multidimensional Ruin
                             Problem
                             S. Ramasubramanian

10:15 AM - 11:00 AM   Some New Results on the Geometry of Random Fields
                             Sreekar Vadlamani

11:00 AM - 11:30 AM   **Tea/Coffee**

Session 06   *Chair: Sandeep Juneja*

11:30 AM - 12:15 PM   Green Supply Chain Design: An Ecosystem Approach
                             N. Viswanadham

12:15 PM - 01:00 PM   Revenue Maximisation with Tatkal Seva
                             D. Manjunath

01:00 PM - 02:00 PM   **Lunch**

Session 07   *Chair: Vinod Sharma*

02:00 PM - 02:45 PM   Visual Search as Active Sequential Hypothesis Testing
                             Rajesh Sundaresan

02:45 PM - 03:30 PM   On Competitive Provisioning of Cloud Services
                             Jayakrishnan Nair

03:30 PM - 04:00 PM   **Tea/Coffee**

Session 08   *Chair: Rajesh Sundaresan*

04:00 PM - 04:45 PM   Gap Probabilities in Certain Point Processes
                             Manjunath Krishnapur

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Programme Schedule

September 10, 2014
(Wednesday)

Session 09   *Chair: D. Manjunath*

09:30 AM - 10:15 AM   Ordinal Optimization in Simulation and Pure Exploration
                             Multi-Armed Bandit Methods
                             Sandeep Juneja

10:15 AM - 11:00 AM   A Multi-Armed-Bandit Crowdsourcing Mechanism with
                             Incentive Compatible Learning
                             Y. Narahari

11:00 AM - 11:30 AM   **Tea/Coffee**

Session 10   *Chair: Arup Bose*

11:30 AM - 12:15 PM   Dense Graph Limits Under Respondent-Driven Sampling
                             Siva Athreya

12:15 PM - 01:00 PM   Probabilistic Juggling
                             Arvind Ayyer

01:00 PM - 02:00 PM   **Lunch**

Session 11   *Chair: S. Ramasubramanian*

02:00 PM - 02:45 PM   Limiting Spectral Distribution of Symmetrized Autocovariance
                             Matrices for Infinite Dimensional Vector Linear Process
                             Arup Bose

02:45 PM - 03:30 PM   **Tea/Coffee**

Session 12   *Chair: Rahul Roy*

03:30 PM - 05:00 PM   FELICITATION

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Programme Schedule

September 11, 2014
(Thursday)

Session 13	*Chair: Srikanth K. Iyer*

09:30 AM - 10:15 AM   Novel Algorithms for Distributed Detection
Vinod Sharma

10:15 AM - 11:00 AM   A Non linear Donsker-Varadhan Variational Formula and
Risk-sensitive Control
K. Suresh Kumar

11:00 AM - 11:30 AM   **Tea/Coffee**

Session 14	*Chair: Manjunath Krishnapur*

11:30 AM - 12:15 PM   The Monotonicity Inequality and Uniqueness of SPDE's
B. Rajeev

12:15 PM - 01:00 PM   Autoregressive Cascades on Random Networks
Srikanth K. Iyer

01:00 PM - 02:00 PM   **Lunch**

Session 15	*Chair: M. K.Ghosh*

02:00 PM - 02:45 PM   Marginalization for Rare Event Simulation in Switching
Diffusion
Anindya Goswami

02:45 PM - 03:30 PM   Ergodic Control of Nonexpansive and Degenerate Diffusions
K. Mallikarjuna Rao

03:30 PM - 04:00 PM   **Tea/Coffee**