



**Games and Decisions in Reliability and Risk Workshop**  
**May 16-20, 2016**  
**SCHEDULE**

**Monday, May 16, 2016**  
**at SAMSI**

- 8:30-8:45            Registration
- 8:45-9:00            Opening Remarks (**Sujit Ghosh**, SAMSI, **Fabrizio Ruggeri**, CNR-IMATI, **Refik Soyer**, GWU)
- 9:00-11:00            *Decision Analysis Introduction*  
**Johan van Dorp**, GWU
- 11:00-11:30           Break
- 11:30-12:30           *Tutorial on Reliability I*  
**Fabrizio Ruggeri**, CNR-IMATI, Italy
- 12:30-1:30            Lunch
- 1:30-2:30            *Tutorial on Reliability II*  
**Fabrizio Ruggeri**, CNR-IMATI, Italy
- 2:30-3:00            Break
- 3:00-5:00            *Introduction to Game Theory*  
**David Rios Insua**, ICMAT-CSIC, Spain
- 5:00                    Shuttle to Hotel

**Tuesday, May 17, 2016**  
**at SAMSI**

- 9:00-10:00            *Decision Analysis in Reliability*  
**Refik Soyer**, GWU
- 10:00-10:30           Break
- 10:30-12:30           *Adversarial Risk Analysis*  
**David Banks**, Duke University
- 12:30-1:30            Lunch
- 1:30-3:00            *Risk in Engineering, Finance, Health, and Environmental Sciences*  
**Thomas Mazzuchi**, GWU, **Jason Merrick**, VCU

3:00-3:30 Break  
3:30-5:00 *Risk in Engineering, Finance, Health, and Environmental Sciences (Continued)*  
5:00 Shuttle to Hotel

**Wednesday, May 18, 2016**  
**at SAMSI**

8:45-9:00 Introduction (**Sujit Ghosh**, SAMSI, **Refik Soyer**, GWU, **Fabrizio Ruggeri**, CNR-IMATI)  
Session chair: **Refik Soyer**, GWU

9:00-9:30 *Deep Learning in Finance*  
**Nicholas Polson**, University of Chicago

9:30-10:00 *Semi-parametric Modeling of Inter-Event Durations in High-Frequency Financial Transactions Data*  
**Nalini Ravishanker**, University of Connecticut

10:00-10:30 *Portfolio Decisions and Dynamic Bayesian Forecasting Models for Portfolio Risk Characterization*  
**Mike West**, Duke University

10:30-11:00 Break

11:00-12:20 Contributed Talks  
Chair: **David Banks**, Duke University

*A Statistical Approach to Sequential Portfolio Optimization with Multi-step Forecasting*  
**Kaoru Irie**, Duke University

*Conquering Big Data in Volatility Inference and Risk Management*  
**Jian Zou**, Worcester Polytechnic Institute

*Multiple Decision Making*  
**Edsel Pena**, University of South Carolina

*To Better Manage Risks in New Product Development Portfolio Selection -  
- Be Risk Neutral*  
**Janne Kettunen**, George Washington University

12:20-12:30 Group Photo

12:30-2:00 Lunch

Session Chair: **Johan van Dorp**, GWU

2:00-2:30 *Bayesian Joint Longitudinal-Discrete Time Competing Risks Survival Model: Evaluating biopsy protocols in an Active-Surveillance Study*  
**Lurdes Inoue**, University of Washington

- 2:30-3:00 *A Generalized Statistical Control Chart for Dispersed Count Data*  
**Kimberly Sellers**, Georgetown University
- 3:00-3:30 *Risk Aversion, Information Acquisition, and Technology Adoption*  
**Canan Ulu**, Georgetown University
- 3:30-4:00 Break and Poster Set-up
- 4:00-5:00 Group Activity: Games and Decisions in Reliability (led by **Fabrizio Ruggeri**, CNR-IMATI and **Refik Soyer**, GWU)
- 5:00-5:30 Lightning Talks by Poster Presenters (4-5min each)
- 5:30-7:00 Poster Session/Reception
- 7:00 Shuttle to Hotel

**Thursday, May 19, 2016**  
**at SAMSI**

Session Chair: **Edsel Pena**, University of South Carolina

- 9:00-9:30 *Incomplete Information Protection Games*  
**Melike Baykal-Gürsoy**, Rutgers University
- 9:30-10:00 *Adversarial Scenarios in Safety and Security*  
**Aparna Huzurbazar**, Los Alamos National Laboratory
- 10:00-10:30 *Validating Models of Adversary Behavior*  
**Jun Zhuang**, University at Buffalo
- 10:30-11:00 Break
- 11:00-12:30 Contributed Talks  
Chair: **Refik Soyer**, GWU
- Quantifying Resilience-based Importance Measures using Bayesian Kernel Methods*  
**Hiba Baroud**, Vanderbilt University
- Augmented Probability Simulation based Stochastic Programming*  
**Tahir Ekin**, Texas State University-San Marcos
- Risk Management and Game Theory: a case study on cybersecurity*  
**Jesus Palomo**, Rey Juan Carlos University
- Role of Risk Aversion in Climate Change Assessment*  
**Mark Borsuk**, Dartmouth College
- 12:30-2:00 Lunch

Session Chair: **David Rios Insua**, ICMAT-CSIC, Spain

- 2:00-2:30 *Elicitation of an Individual's Risk Tolerance: Theory and some Experimental Evidence*  
**Philippe Delquie**, GWU
- 2:30-3:00 *Games and Risk: a foundational perspective*  
**Allison Reilly**, University of Michigan
- 3:00-3:30 *Actual Causality: A Survey*  
**Joseph Halpern**, Cornell University
- 3:30-4:00 Break
- 4:00-5:30 Group Activity: Games and Decisions in Risk (led by **David Banks**, Duke and **David Rios Insua**, ICMAT-CSIC, Spain)
- 5:30 Shuttle to Hotel

**Friday, May 20, 2016**  
**at SAMSI**

Session Chair: **Thomas Mazzuchi**, GWU

- 9:00-9:30 *Jensen-Shannon Information of the Coherent System Lifetime*  
**Ehsan Soofi**, University of Wisconsin-Milwaukee
- 9:30-10:00 *Risk Elicitation in Complex Systems: application to spacecraft re-entry*  
**Simon Wilson**, Trinity College Dublin
- 10:00-10:30 *Decision-Making in Systems for Monitoring Reliability of Mass-Produced Items*  
**Emmanuel Yashchin**, IBM
- 10:30-11:00 Break
- Session Chair: **Fabrizio Ruggeri**, CNR-IMATI
- 11:00-11:30 *Risk based Decisions based on a Class of Stochastic Volatility Models with Intractable Likelihoods*  
**Katherine Ensor**, Rice University
- 11:30-12:00 *Risk Sensitive Inventory Management with Financial Hedging*  
**Suleyman Özekici**, Koç University
- 12:00-12:30 *Parametric and Semi-Parametric Approaches for Credit Value Adjustment Calculation*  
**Tao Pang**, North Carolina State University
- 12:30-1:00 Boxed Lunch
- 1:00 Adjourn and Shuttle to RDU Airport