

Mathematical Analysis of Uncertainty and Decision Making
RIMS Workshop
November 10 – 12, 2008

November 10 (Monday)

- 10:00 – 10:25 An interval Bayesian method for uncertain MDPs
 Tetsuichiro IKI University of Miyazaki
 * Masayuki HORIGUCHI Kanagawa University
 Masami YASUDA Chiba University
 Masami KURANO
- 10:25 – 10:50 Stochastic Decision Process under Additive Constraint Through all Stages
 * Toshiharu Fujita Kyushu Institute of Technology
 Yuuki Chibu Kyushu Institute of Technology
- 10:50 – 11:15 On a comparison between no observation and censored observation in the
 sequential design of experiment
 * Toshio Hamada University of Hyogo

break

- 11:25 – 11:50 Social decision considering subjective feelings
 * Teruhisa Nakai Kansai University
- 11:50 – 12:15 Prophet inequalities for two parameter optimal stopping.
 * Teruo Tanaka Hiroshima City University

lunch

- 13:15 – 13:40 On a sequential decision problem with a partial information related to an evaluation
 * Toru Nakai Chiba University
- 13:40 – 14:05 On an intermediate model between the Moser problem and the no-information
 * Qi Wang Aichi University
- 14:05 – 14:30 On the full-information best-choice problems when the number of applicants is
 * Mitsushi Tamaki Aichi University

break

- 14:40 – 15:05 Optimal Multiple Stopping Problem with Applications to Options
 * Katsunori Ano
- 15:05 – 15:30 Interactive Improved Surrogate Constraint Method For Portfolio Optimization Problems
 Yuji Nakagawa Kansai University
 * Yuriko Isada Kwansei Gakuin University
 Nobuko Igaki Kwansei Gakuin University
- 15:30 – 15:55 Predicting Stock Price using Neural Networks Optimized by Differential Evolution with
 Degeneration
 * Setsuko SAKAI Hiroshima Shudo University
 Tetsuyuki TAKAHAMA Hiroshima City University

break

- 16:05 – 16:30 A Study on Behavior among Retailers and Customers
 * Hitoshi HOHJO Osaka Prefecture University
- 16:30 – 16:55 A Study on Discount Sale Problem with Consumer's Reference Effects
 * Takeshi Koide University of Marketing and Distribution Sciences
 Hiroaki Sandoh Osaka University
- 16:55 – 17:20 Optimal pricing policies for a large-scale retailer and a small-scale retailer and sensitivity
 analysis associated with their location
 * Hidefumi Kawakatsu University of Marketing & Distribution Sciences
 Hiroaki Sandoh Osaka University

November 11 (Tuesday)

- 10:00 – 10:25 On asymptotic behaviours of positive solutions for fuzzy difference equations
* Seiji Saito Doshisha University
- 10:25 – 10:50 A generalized fuzzy ordering for multidimensional vague sets
* Hiroaki Kuwano Kanazawa Gakuin University
- 10:50 – 11:15 Development and Extension of Bi-criteria Fuzzy c-means model based on modification of validity evaluation ordering
* Ryo HARUNA Kanazawa Gakuin University
Hiroaki KUWANO Kanazawa Gakuin University

break

- 11:25 – 11:50 Attribute Reduction by Dominance-based Rough Set Approach and Reduct Computations
* Yoshifumi Kusunoki Inuiguchi Laboratory, Department of Systems Innovation,
Masahiro Inuiguchi Osaka University
- 11:50 – 12:15 A solution based on marginal contributions for multi-alternative games with restricted
* Satoshi Masuya Osaka University
Masahiro Inuiguchi Osaka University

lunch

- 13:15 – 13:40 On a cooperative search game
* Ryusuke Hohzaki National Defense Academy
- 13:40 – 14:05 Some Non-Zero Sum Blotto Game
* Yoshinobu Teraoka Kinki University
Yoshio Hayashi Kinki University
- 14:05 – 14:30 On Ambush Games
* Kensaku Kikuta University of Hyogo

break

- 14:40 – 15:05 Simulation optimization of pull systems
* Katsuhisa Ohno Aichi Institute of Technology
- 15:05 – 15:30 Determination of Safety Stock with Demand Forecast Updates and Stochastic Leadtimes
* Tetsuo Iida Komazawa University
- 15:30 – 15:55 Optimal control policy for a closed loop manufacturing system with stochastic demand
* Kenichi NAKASHIMA Osaka Institute of Technology
Mitsutoshi KOJIMA Nagoya Institute of Technology

break

- 16:05 – 16:30 A note on Scoring Process in AHP
* Hiromitsu TANAKA Aichi-Gakuin University
- 16:30 – 16:55 Construction of BIBDs using MIP solvers
* Daisuke YOKOYA National Defense Academy
Takeo YAMADA National Defense Academy
- 16:55 – 17:20 An approximate solution method based upon taboo search for competitive facility location problems with uncertainty
* Takeshi Uno The University of Tokushima
Hideki Katagiri Hiroshima University
Kosuke Kato Hiroshima University

November 12 (Wednesday)

- 10:00 – 10:25 Inflation and Corporate Debt (Part I)
* Koichi Miyazaki University of Electro-communications
 Sho Ito University of Electro-communications
- 10:25 – 10:50 Inflation and Corporate Debt (Part II)
* Sho Ito University of Electro-communications
 Koichi Miyazaki University of Electro-communications
- 10:50 – 11:15 Does Credit Rating Really Explain Reversal Return?
* Daisuke Sasaki University of Electro-communications
 Koichi Miyazaki University of Electro-communications

break

- 11:25 – 11:50 A Continuous-time Inventory Model with Procurement from Spot Market
* Kimitoshi Sato Nanzan University
 Katsushige Sawaki Nanzan University
- 11:50 – 12:15 An optimal waiting policy of a special customer in a queueing system with shortest queue discipline of normal customers
* Junji KOYANAGI Tottori University
 Hajime KAWAI Tottori University

lunch

- 13:15 – 13:40 Analysis of Markov regenerative stochastic Petri nets using phase-type approximation
* Ryutaro Fujimoto Hiroshima University
 Hiroyuki Okamura Hiroshima University
 Tadashi Dohi Hiroshima University
- 13:40 – 14:05 On software reliability modeling with a change of testing environment
* Shinji Inoue Tottori University
 Hirofumi Kuwada Tottori University
 Shigeru Yamada Tottori University
- 14:05 – 14:30 Validation of Prediction Accuracy Based on SRGM's for Open Source Software
* Yoshinobu Tamura Hiroshima Institute of Technology
 Tomoaki Tanaka Tottori University
 Shigeru Yamada Tottori University

break

- 14:40 – 15:05 A Study on a Method of Quantitative Software Quality Assessment in Agile Software Development
* Toshiki Aoki Tottori University
 Shigeru Yamada Tottori University
- 15:05 – 15:30 Software Reliability Modeling Based on an Inverse Gaussian Process
* Jin Lin Zhu Hiroshima University
 Tadashi Dohi Hiroshima University
- 15:30 – 15:55 A Study on Optimal Software Release Problem with the Uncertainty in the Operational Phase
* Toshiyuki Toyota Tottori University of Environmental Studies
 Shigeru Yamada Tottori University

break

- 16:05 – 16:30 An Approximate Solution of the Expected Number of Times for the Bajaj's Fair Coin Tossing
* Masabumi Suzaki Nanzan University
 Shunji Osaki Nanzan University
- 16:30 – 16:55 Entropy Models with Applications to Maintenance Policies
* Syouji NAKAMURA Kinjo Gakuin University
 Toshio NAKAGAWA Aichi Institute of Technology
- 16:55 – 17:20 On an application of Cellular automata
* Fumio Ohi Nagoya Institute of Technology