RIMS Workshop 2016 Program

Theme：Theory and Its Application of Mathematical Models under Uncertainty

Organizer：Hitoshi Hohjo（Osaka Prefecture University）

Dates：Nov 9, 2016 (Wed) –Nov 11, 2016 (Fri)

Place：Masukawa Building for Education and Research, Kyoto University

■ Nov 9（Wed）

Session 1（10:50－11:50）

[1] "A Multi-Items Closed Supply Chain with Random Demand and Returned Subassemblies"
Yuki Yamane*, Hitoshi Hohjo（Osaka Prefecture University）

[2] "A Two-Person Timing Game with the Constant Discounted Rate on the Bimodal Valued Function"
Hitoshi Hohjo（Osaka Prefecture University）

=== Lunch (11:50－13:20) ===

Session 2（13:20－14:50）

[3] "Replica Analysis for Minimal Investment Risk with Constraints of Budget and Investment Concentration"
Takashi Shinzato（Hitotsubashi University）

[4] "Random Matrix Approach to Minimal Investment Risk with Budget and Investment Concentration Constrains"
Daichi Tada*（Tokyo Metropolitan University）, Takashi Shinzato（Hitotsubashi University）, Xiao Xiao, Hisashi Yamamoto（Tokyo Metropolitan University）

[5] "A Multidimensional Software Reliability Model Using Wavelet"
Xiao Xiao（Tokyo Metropolitan University）

Session 3（15:00－16:30）

[6] "Trend Renewal Process-Based Software Reliability Models"
Yasuhiro Saito*（Japan Coast Guard）, Tadashi Dohi（Hiroshima University）

[7] "An Extension of a Binomial-Type Software Reliability Model Based on Regression Structure with Test Environment"
Shinji Inoue*, Shigeru Yamada（Tottori University）

[8] "An Estimation Method of Software Failure Occurrence Time Interval Base on Deep Learning"
Yoshinobu Tamura*, Satoshi Ashida（Yamaguchi University）, Mitsuho Matsumoto, Shigeru Yamada（Tottori University）

■ Nov 10 (Thu)

Session 4 (9:10－10:40)

[9] "Analysis of Japanese House of Councilors by Nonsymmetric Power Index"
Hisashi Muto*, Katsunori Ano (Shibaura Institute of Technology)

[10] "Portfolio Analysis to Find a Best Free Agent Pitcher"
Takehiro Takano*, Katsunori Ano (Shibaura Institute of Technology)

[11] "Evaluation of Path-Dependent Options by Multilevel Monte Carlo Method"
Kengo Sumimoto*, Yuto Shimizu, Katsunori Ano (Shibaura Institute of Technology)

Session 5 (10:50－11:50)

[12] "Monotone Problem in Optimal Multiple Stopping"
Katsunori Ano (Shibaura Institute of Technology)

[13] "Valuation of Game Swaptions under the Generalized Ho-Lee Model"
Aki Ebina (SMBC NIKKOSECURITIES INC), Natsumi Ochiai*, Masamitsu Ohnishi (Osaka University)

=== Lunch (11:50－13:20) ===

Session 6 (13:20－14:50)

[14] "The Nucleolus for Partially Defined Cooperative Games"
Satoshi Masuya (Daito Bunka University)

[15] "Uncertainties of Economic Evaluation on the Large-Scale Repair Planning of Condominiums"
Shingo Nakanishi (Osaka Institute of Technology)

[16] "Inequality Method — Semi-Fibonacci Programming —"
Seiichi Iwamoto (Professor Emeritus Kyushu University), Yutaka Kimura* (Akita Prefectural University)

Session 7 (15:00－16:30)

[17] "An Attrition Game Model with Force-Concentration Effects on a Network"
Ryusuke Hohzaki (National Defense Academy)

[18] "On Search Problems on Finite and Connected Networks"
Kensaku Kikuta (University of Hyogo)

[19] "Three Topics on the Secretary Problem — Ferguson Secretary Problem, Robbins Problem and PPS Paradox —"
Mitsushi Tamaki (Aichi University)

■ Nov 11（Fri）

Session 8（9:40－10:40）

[20] “Characterization of Closed and Robust Fuzzy Sets Based on Continuity of Set-Valued Mappings”
Masamichi Kon（Hirosaki University）

[21] “Parameter Control According to Groups Defined by Individual Ranking for Adaptive Differential Evolution "JADE" ”
Setsuko Sakai*（Hiroshima Shudo University）, Tetsuyuki Takahama（Hiroshima City University）

Session 9（10:50－11:50）

[22] “On a Selection of Peoject Risks to be Eliminated from a Project with Risk Responses”
Hirokatsu Fukuda*, Hiroaki Kuwano（Kanazawa Gakuin University）

[23] “An Evaluation of Saaty's model in AHP”
Hiromitsu Tanaka（Aichi Gakuin University）

=== Lunch (11:50－13:20) ===

Session 10（13:20－14:20）

[24] “Deciding Congruence of Convex Polyhedra Constructed by Paper”
Toshiharu Fujita（Kyushu Institute of Technology）

[25] “An Application of Alternative Theorem to Origami”
Hidefumi Kawasaki（Kyushu University）

Session 11（14:30－15:30）

[26] “On a Markov Decision Model with Interval-Valued Transition”
Masayuki Horiguchi（Kanagawa University）

[27] “A Sequential Stochastic Assignment Problem”
Toru Nakai（Chiba University）