President’s Message

This year has been an exciting one for our College, soon-to-be Society. At the INFORMS meeting in Denver, the Sections and Societies Board agreed in principle to INFORMS Society status for our simulation section. This decision was the result of tireless efforts on the part of a number of our members. At the risk of offending the many others, I need to acknowledge Susan Sanchez and Bob Sargent in particular. Susan serves on the Sections and Societies Board for INFORMS, and she has been instrumental in carrying through all steps of the process to move us to Society status. In fact, the Board has looked on our application as a model of how this process should work. Bob Sargent has been one of our strongest supporters of the move to society status. Bob and Susan, with inputs from many others, crafted our new bylaws (approved by you in August). On behalf of all our members, I extend a special thanks to them both.

The new bylaws did more than prepare us for Society status. They include a number of new functions. In particular, I want to highlight two new committees: the Communications Committee and the Awards Committee. The Communications Committee, chaired by Michael Kuhl, was established in recognition of our many modes of communication with our members and the outside world. We have four vehicles for communication at present: this Newsletter, our web page, the email listserve and postal mailings. The strategic role of this new committee is to coordinate and oversee all of these activities so that they complement and reinforce each other. Michael was previously the Associate Newsletter Editor and he has great experience for this role. The Awards Committee, chaired by Bruce Schmeiser, was established to coordinate our efforts to gain recognition for our members through awards that are external to our Society. In particular, they will coordinate nominations of our members for INFORMS Fellow status. Fellow status is a recognition of outstanding contributions in research, practice, management, education and service. Bruce received the Fellow award this year. Other Fellows with some affiliation with simulation include George Fishman, Larry Ho, Bill Maxwell, Lee Schruben, and Ward Whitt. Congratulations to these folks, and special thanks to Lee Schruben, who is one of twelve Fellows serving a three-year term on the INFORMS Fellows Selection Committee. If you are thinking about nominating a member for Fellow status or for another external award, please contact Bruce or another member of the Awards committee.

Continued on Page 5
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Editor’s Corner

It caught me a surprise when Russell asked me to be the newsletter editor. I am really glad that I have a chance to serve in the college, but I also know that I have a lot of limitations. Looking at the past issues, I am amazed how much time and efforts all the previous newsletter editors have put in. Thanks to Diane, Russell, Steve, and Shane, they really have done a marvelous job. Starting from this issue, I will work with Seong-Hee Kim, the Associate Newsletter Editor, and we will try our best to make this newsletter continue to be a good channel for disseminating information, and a platform for members to exchange their views. Here, we have to thank Shane and Michael as they have been quite helpful in bringing us up to speed with our new responsibilities. For this fall issue, we haven’t added any new features, but for the spring issue, we hope to create a member corner, where members can share their experience in teaching, research and using simulation software. If there are things that you would like to share, feel free to approach me or Seong-Hee.

For this issue, there are several things to feature:
Firstly, from Russell’s exciting messages, you will learn about the status of our college to become the INFORMS Simulation Society, the details of the new bylaws, and the formation of the new committees. Secondly, there is a 50th anniversary article written by Barry which describes the development of the stochastic simulation research in management science. Thirdly, there is a call for session for next year IFORS and INFORMS. Lastly, remember to come to the business meeting of WSC ’04 at DC. We will wait for you there!

Best Regards,
Loo Hay

Please pass along printouts of the newsletter to friends and colleagues, or let them know about the INFORMS College on Simulation World Wide Web page. You’ll get more than just a newsletter. Its URL is

http://www.informs-cs.org/
or
http://simulation.section.informs.org

This web page is designed to be a general source of information and WWW links for the simulation community, with a particular focus on College interests and activities. There are often additional special items, such as WSC ’04, and upcoming INFORMS conferences.

INFORMS College on Simulation Newsletter is published in the Spring and Fall of each year by the INFORMS College on Simulation. Membership in the College on Simulation is independent of membership in The Institute for Operations Research and the Management Sciences. The annual membership fee for non-INFORMS members is $20.00; INFORMS members may join for $10.00. The fee for students and retired members who are also members of INFORMS is $5.00.

To join, call 1-800 4 INFORMS (from the USA) or (+1)(410) 850-0300 (from outside the USA). Or point your web browser to http://www.informs-cs.org/join.html. Or contact the secretary, Shane Henderson. His address information appears on the front cover. Please pass along this announcement to others who might be interested in joining. POSTMASTER: Send address changes to INFORMS College on Simulation Newsletter, 901 Elkridge Landing Road, Suite 400, Linthicum, MD 21090.

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INFORMS College on Simulation
Treasurer’s Report
Respectfully submitted by Chun-Hung Chen, Treasurer, October 29, 2004

Net Worth
September 30, 2004

<table>
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<tr>
<th>ASSETS</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash and Bank Accounts</td>
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</tr>
<tr>
<td>INFORMS Account Available*</td>
<td>10,839.81</td>
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<tr>
<td>INFORMS-CS Checking</td>
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<tr>
<td>Checks (to be deposited)</td>
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<td>Springer Sponsorship</td>
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<tr>
<td>WSC’03 Surplus</td>
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<td>INFORMS Account (Deferred dues for 2005)</td>
<td>240.00*</td>
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<td>INFORMS Account (Deferred dues for 2006)</td>
<td>20.00*</td>
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<td>Nonliquid Assets</td>
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<td>WSC Seed Money</td>
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<td>TOTAL ASSETS</td>
<td>18,460.55</td>
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</table>

0.00

NET WORTH
18,460.55

Headquarters Account funds are held by the INFORMS office: 901 Elkridge Landing Road; Suite 400; Linthicum MD 21090-2909. Checking account funds on deposit with Bank of America, 10 Light Street, Baltimore MD 21202 (checking account number 003936322008).

2004 Year-to-Date Cash Flow report
September 30, 2004

<table>
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<tr>
<th>INFLOWS*</th>
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<tr>
<td>Dues Income (as of Sept 30, 2004)*</td>
<td>4,087.00</td>
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<tr>
<td>WSC’03 Surplus</td>
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<tr>
<td>Springer Sponsorship</td>
<td>200.00</td>
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<td>Interest Income*</td>
<td>34.32</td>
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<td>TOTAL INFLOWS</td>
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<table>
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<tr>
<th>OUTFLOWS (includes December ’03 outflows)</th>
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<td>’03 Best Publication</td>
<td>500.00</td>
</tr>
<tr>
<td>’03 Distinguished Service Award</td>
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<tr>
<td>’03 CUMW Awards</td>
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<td>WSC’03 Reception</td>
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<td>Postage for Newsletter, Fees</td>
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<td>83.84</td>
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<td>TOTAL OUTFLOWS</td>
<td>4,790.41</td>
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</tbody>
</table>

NET CASH FLOW (estimate)
530.31

* Deferred dues for 2005 & 2006 are funds received but that become available only on January 1, 2005 and 2006, respectively, and are therefore not counted in the asset totals. Interest income from the account held at INFORMS headquarters is not calculated until the end of the calendar year. Interest income for 2003 was $34.32. Dues income reflects actual receipts to INFORMS office until 9/30/04. For the entire calendar year 2003, there was $4,014 in dues revenue.

INFORMS College on Simulation
Minutes of Business Meeting
INFORMS Annual Meeting
Denver, Colorado
October 24, 2004

By Shane Henderson and Russell Barton

The meeting was called to order at 6:15pm by Russell Barton, president of the college. The new bylaws of the college were approved by the membership in the August 2004 vote. The college has a new structure, with a council, separate treasurer/secretary positions and a new committee structure.

The new officers, council and committees are

| Officers: | Russell Barton (president), Steve Chick (vice president/president-elect), Shane Henderson (secretary), Chun-Hung Chen (treasurer), Susan Sanchez (past president). |
| Council: | John Carson, Martha Centeno, Preston White, Enver Yücesan (plus the officers and the immediate past president) |

Awards: Bruce Schmeiser (chair), Steve Chick*, Joan Donohue

Communications: Michael Kuhl (chair), Jack Kleijnen, Jim Wilson, Loo Hay Lee#, Peter Welch#

Newsletter: Loo Hay Lee (editor), Seonghee Kim (associate editor)

Membership: Barry Nelson (chair), Michael Kuhl, Steve Chick*, Shane Henderson*, Perwez Shahabuddin

Distinguished Service Award: Dave Goldsman (chair), Steve Roberts, Barry Nelson

Lifetime Professional Achievement Award: Bob Sargent (chair), Tom Schriber, Lee Schruben

Outstanding Publication Award: Leyuan Shi (chair), David Kelton, Peter Haas

Under-represented Minorities and Women: Theresa Roeder (chair), Juta Pichitlamken

Ph.D. Colloquium: John Fowler (chair), Theresa Roeder

* ex officio
# corresponding member
Susan Sanchez updated the college on its bid for society status. We are now up over 500 members - special thanks to all who have recently joined! The sequence of events is that the Sections/Societies Committee must vote to recommend society status, after which the Subdivisions Council (SC) takes an official vote. Unfortunately, the Sections/Societies Committee meets after the SC. Susan presented and discussed our petition at the Subdivision Council meeting, and it was very favorably received. The members unanimously agreed to have a special e-mail vote after the conference so we would officially be the INFORMS Simulation Society in time for WSC '04. Susan will attend the Sections/Societies meeting on Monday afternoon to present our proposal there.

[Note: Following discussion at the Sections/Societies Committee meeting, the Committee unanimously recommended that the SC approve our petition to become the INFORMS Simulation Society.]

The college thanked all involved in this process, with special note for Susan Sanchez and Bob Sargent for their tireless efforts to move the college to society status.

Russell gave Steve Chick’s report, and deferred to Jeff Joines to talk about WSC 2004 and WSC 2005 and to John Fowler for IFORS 2005 and INFORMS Fall 2005. The Denver INFORMS meeting had 9 sessions sponsored by the college plus David Kelton’s tutorial, along with 100 talks with “simulation” in the title. Contact Steve Chick to volunteer to organize a session – abstract deadline is January 15 for the IFORS conference, and abstract submissions begin in December for the Fall 2005 INFORMS meeting. Each subdivision is requested to organize several sponsored sessions, one or more sessions on the conference theme: Ecologies, Economies, and OR, one or more practitioner oriented sessions, perhaps a research clinic, and one or more posters for the lunchtime poster sessions – contact George Polak for posters.

Russell Barton gave the secretary’s report for Shane Henderson who could not attend. Russell thanked Steve Chick, past secretary/treasurer. Current membership stands at around 500. Please keep your membership up to date: renew.informs.org

Chun-Hung Chen gave the treasurer’s report. The college’s assets total $13460.55. The liabilities consist of deferred dues for 2005: $240.00, deferred dues for 2006: $20.00 and the reception for the current meeting!

Newsletter editor Loo Hay Lee was introduced, along with the new associate editor Seonghee Kim.

Susan Sanchez and Michael Fu gave brief reports on the state of simulation departments at the INFORMS Journal on Computing, and Operations Research respectively. Details will appear in the Fall Newsletter.

Lee Schruben announced that Bruce Schmeiser has been inducted as a new INFORMS Fellow, and he was recognized by the attendees.

Russell Barton reported for Bob Sargent that the lifetime professional achievement award committee has several nominations and is “doing its work”.

David Goldsman requested further nominations for the distinguished service award.

Leyuan Shi requested further nominations for the outstanding publication award.

John Fowler reported that the Ph.D. colloquium will take all of Sunday afternoon at WSC, and that approximately 20 students will present their work.

The meeting adjourned at 6:40pm (motion by Bruce Schmeiser, second by Dean Hartley).

Attendees:

Tuba Aktaran-Kalayci            taktaran@isye.gatech.edu
Sigrun Andradottir              sa@isye.gatech.edu
Julius Atlason                  jatlason@umich.edu
Russell Barton                  r barton@psu.edu
Demet Batur                     dbatur@isye.gatech.edu
Rodolfo Y. Bedoy               rbedoy@systemstextron.com
Dean Chatfield                  deanc@vt.edu
C-H Chen                        cchen9@gmu.edu
John Fowler                     john.fowler@asu.edu
Andy Ganti                      andy.ganti@med.ge.com
Dave Goldsman                   sman@isye.gatech.edu
Aparna Gupta                    guptaa@rpi.edu
Cigdem Gurgur                   cgurgur@mines.edu
Dean Hartley                    dshartley3@comcast.net
Raymond Hill                    ray.hill@wright.edu
John Hollywood                  johsh@rand.org
Gary Horne                      gehorne@mitre.org
Sheldon Jacobson                shi@uiuc.edu
Jeff Joines                     JeffJoines@ncsu.edu
President’s Message Continued

I’d like to mention a new ad hoc committee: the committee for recruiting and retaining members. Currently our membership numbers are hovering around 500, the level required for society status. This committee will help us to identify potential new members, to make it easy for them to join, to make sure that we provide value to current members and make that value known, and to recover inactive members. Barry Nelson chairs this committee, and I’m sure that he and the rest of the committee would appreciate your ideas.

Also new as the result of our bylaws is the Council, which advises me on many issues. Congratulations and thanks to the elected members: John Carson, Martha Centeno, Preston White, and Enver Yücesan.

As I start my term as President, I want to thank the Past President, Susan Sanchez, for her superb service to the College on Simulation. I would also like to recognize and thank all of those serving our Society as officers, Council members, and committee members. The outstanding level of accomplishments and the feeling of community depend vitally on these volunteers. Our Vice-President/President-Elect, Steve Chick has served the INFORMS College in many roles. Shane Henderson is our new Secretary – Shane previously served as Newsletter Editor. Our new Treasurer is Chun-Hung Chen. Chen has been busy already, making arrangements for our business meeting at WSC in Washington, D.C. I’d also like to welcome our new Newsletter Editor, Loo Hay Lee, and Associate Newsletter Editor, Seong-Hee Kim, and thank them (in advance) for keeping us all informed. The individuals serving on all of our committees and Council are listed later in this Newsletter and on our web page.

More changes are yet to come. We’ll need to revise our web pages and seek a new URL. Our new committees will meet and further our activities in many ways. In every case, the work to be done needs volunteers. Please think about playing a role in our society: contact me or one of the other officers, and I’m sure that we can put your energy and talent to work!

--Russell Barton
Secretary’s Corner

I’d like to start out by thanking Steve Chick for his sterling service as secretary/treasurer of the college. He somehow managed to do so while also serving as WSC Proceedings coeditor (in 2003). Amazingly, he is still married. Happily, for me anyway, the secretary/treasurer position has now split into separate roles for secretary and treasurer.

My primary role as secretary is to nag you to do things that you have difficulty finding time for. So here goes!

One of the main things we need to pay attention to is our membership numbers. We want to keep above 500 members to ensure that we become, and remain, an INFORMS society. Our mean membership over the year is around 500, but hovers up and down. How can you help? By promptly renewing your INFORMS membership when the time comes, and being sure to enrol in the College on Simulation. You can check your current membership status by going to https://renew.informs.org/. Also, ask the people in your neighbourhood to become members, especially if they’ve never even heard of INFORMS! Well, maybe not. But, at least, please spread the word that we're looking for members amongst your colleagues and students (if you're an academic). People can also become members of the college directly, without being members of INFORMS. Just contact me directly. (My contact information is on the front cover of this newsletter.)

Cheers!

Shane

The Puzzle: Theater with No Money

By Seong-Hee Kim

There is a small theater. The ticket price is $10/each. There are 2N people waiting in line to buy tickets. Among 2N people, N people carry only one $10 bill and the rest carry one $20 bill. The theater has zero money. So they need to give $10 bills they receive as change to those with $20 bills.

People waiting in line can buy tickets from the booth only and the theater sells tickets on first come first serve basis. What is the probability that the theater will be able to sell 2N tickets without any problem when 2N people line up randomly?

Reference: http://puzzle.jmath.net

INFORMS College on Simulation

Minute of CORS/INFORMS Joint Meeting

Banff, Alberta

May 18, 2004

Stephen E. Chick and Shane G. Henderson

Russell Barton, vice president/president elect, presiding, called the meeting to order at 5:45pm.

After introductions, Russell Barton outlined the application to become a society, and discussed the main changes to the proposed set of bylaws that were posted on the web. The motion to approve a call for a membership vote to become a society was passed unanimously. The meeting adjourned at 5.53pm.

Attendees
Jim Anderson, Russell Barton, Diane Bischak, Mike Freimer, Don Gross, Dean Hartley, Shane Henderson, Charles Macal, Denise Masi, Michael North, Susan Sanchez, Paul Sanchez, John Shortle, Sam Steckley, Robert Yerex (with two attendees participating via link to Naval Postgraduate School).
(Last) Call for Sessions: IFORS International Conference
July 11-15, 2005
Honolulu, Hawaii

From Steve Chick
Organizing a session is a pleasure when the venue is one of the most beautiful locations in the world. INFORMS is hosting the 17th Triennial Conference of the International Federation of Operational Research Sciences (IFORS), a conference that brings together people interested in simulation and other areas of operations researchers from many countries on all continents. Both research and application perspectives on operations research participate in a truly international forum.

It is not too late to organize a session for the Simulation cluster. Contact Steve Chick (stephen.chick@insead.edu) by the end of November with session information, including the title of the session, the names of the presenting authors (speakers) and paper titles. Abstracts would be useful, but could be finalized later. The abstract deadline is mid-January 2005.

The IFORS TConference is well known for its extensive and exciting social program. IFORS 2005 will offer a full social program, including a welcome reception, a full-day excursion to Hawaii's famous Polynesian Cultural Center, and an authentic Hawaiian luau held under the stars along the ocean for the closing banquet. For more information on the conference, go to http://www.informs.org/Conf/IFORS2005/.

Call for Sessions: INFORMS Annual Meeting
November 13-16, 2005
New Orleans, Louisiana

From Steve Chick
If you have been considering getting more involved with the Simulation community, this is a great chance to do so. To volunteer to organize a session for the Simulation Cluster, contact Steve Chick (stephen.chick@insead.edu) with session information, including the presenting authors (speakers) and paper titles. Abstracts would be useful but are not absolutely necessary at this time. Although the deadlines are towards January, please acting sooner is fine!

New Orleans is perhaps the most European city in North America, thanks to its French and Spanish patrimony and cultural influences. In New Orleans, you can walk back through time by visiting a plantation or grand uptown mansion. The city has approximately 40,000 buildings listed on the National Register of Historic Places, more than most other cities in the U.S. including Washington D.C. New Orleans is also known as the birthplace of jazz, with greats like Louis Armstrong and Jelly Roll Morton gaining their starts in New Orleans. The cities music tradition remains strong even today, with music in the air throughout the French Quarter. Food, too, is a delight, with famous Creole and Cajun foods highlighting some of the city’s many highly rated restaurants from many culinary traditions around the world.

For more information on the conference, see http://www.informs.org/Conf/NO2005/
WSC’04 will be held December 5-8, 2004 at the Washington Hilton and Towers in Washington, D.C. This hotel is conveniently located on upper Connecticut Avenue and is minutes away from Georgetown, Adams-Morgan, Embassy Row, and the Washington business district. In addition, the hotel is within easy walking distance from the Dupont Circle Metro stop, providing access to the entire metropolitan Washington DC area.

WSC '04 will include 22 tracks and 140 sessions with something of interest for everyone with its blend of cutting-edge research, innovative applications, exhibits from top companies in the simulation industry and international speakers. Michael Zyda is this year's keynote speaker. Professor Zyda is the director of the MOVES Institute and is a pioneer in the fields of computer graphics, networked virtual environments, modeling and simulation, and entertainment/defense collaboration. Mark your calendar now for WSC '04 and join us in Washington for an exceptional conference!

Attending WSC'04 at the Washington Hilton?
Please be sure to come to the Informst Simulation Society Business Meeting
Date: December 7 2004 (Tuesday)
Time: 5:15 pm
Venue: Thoroughbred Room

Be sure to attend the reception immediately following that will honor our new Lifetime Professional Achievement Award winner.

INFORMS Conference on OR/MS Practice
April 17-19, 2005
Palm Springs California
Applying Science in the Art of Business
By Steve Chick

The Annual INFORMS Conference on OR/MS Practice will be held in Palm Springs California on April 17-19, 2005. The conference will include real-world applications, professional development, best practices and case studies. Quotes from 2004 attendees include: “Still the best ‘use-able’ conference there is”, “A good merger of practice and theory”, “I always derive tremendous value from it”, and “Great design for learning and meeting new contacts”. There is also a Young Researcher Roundtable, a special opportunity for junior faculty to join a group of well-established researchers and practitioners in a roundtable forum. For further information, see http://www.informs.org/Conf/Practice05/.
Theater with No Money: Answers

By Seong-Hee Kim

Denote a person with $10 bill as +1 and a person with $20 bill as –1. Currently we have N number of +1 and N number of –1. Then this problem is same as counting paths that never go below zero among all possible paths starting from (0, 0) and ending at (2N, 0).

The following graph shows a possible path.

In order for a path starting at (0, -2) to end at (2N, 0), we need N+1 number of +1 and N-1 number of –1. Then, the possible number of paths that go below zero is \(2N\binom{N}{N+1}\) and the number of paths that never go below zero is \(2N\binom{N}{N} - 2N\binom{N}{N+1} = 2N\binom{N}{N} / (N+1)\). Therefore the probability that the theater can sell tickets to 2N people without any problem is 1/(N+1).

For those who are interested in this problem, \(\binom{N}{N}\) is known as Catalan number. First a few Catalan numbers are 1, 2, 5, 14, 42, 132, 429, 1430, 4862, 16796, ... (Sloane's A000108: http://www.research.att.com/cgi-bin/access.cgi/as/njas/sequences/eisA.cgi?Anum=000108).

The idea of reflecting paths around the line \(y=-1\) is called the reflection principle and it was first proposed by a French mathematician D. André in 1887.

Report on the Simulation Area for Operations Research

Respectfully submitted by Michael Fu, Area Editor, October 21, 2004


For the period specified, there were 4 new submissions and 4 resubmissions.

For decisions on manuscripts made during the period, there were 2 rejections, 4 revise/resubmit recommendations, and 2 acceptances. Of the 8 decisions made during the period, 4 were late and 0 very late, where late and very late are defined as having taken over 3 (but less than 6) and over 6 months, respectively.

The Associate Editors in the Simulation Area are Sigrun Andradottir, Peter Haas, Jian-Qiang Hu, Sheldon Jacobson, and Jack Kleijnen. At present, there are 5 manuscripts under review, of which 1 is considered late and 1 is considered very late.

A note to prospective authors:
Please submit your manuscripts to me electronically (mfu@rhsmith.umd.edu), preferably in pdf format.
Report on the Stochastic Models and Simulation Department for Management Science

By Perwez Shahabuddin, Departmental Editor, November 11, 2004.

Department’s Editorial Objectives: We are interested in innovative modeling and methodological contributions that have relevance to the current theory and practice of management science, or have potential to be relevant in the future. A more detailed statement may be found at http://mansci.pubs.informs.org/statements.html#stochastic

Submission Information: Manuscripts may be submitted online at http://informs.manuscriptcentral.com

Activity in the first three quarters of this year: There were 20 new submissions and 12 re-submissions. In this period there were 20 reject decisions, 5 accept decisions and 7 revise/resubmit recommendations. Currently 9 manuscripts are under review. (Some of the resubmissions were handled by Paul Glasserman, the former Departmental Editor, from whom I took over on November 1st, 2003)

Associate Editors:
Thanos Avramidis, Universite de Montreal
Stephen E. Chick, INSEAD
Michael Fu, University of Maryland
Sandeepr Juneja, Tata Institute of Fundamental Research
Steven Kou, Columbia University
Tava Lennon Olsen, Washington University
Erica Plambeck, Stanford University
Alan Scheller-Wolf, Carnegie Mellon University
Felisa J. Vazquez-Abad, Universite de Montreal
Stefanos Zenios, Stanford University
Assaf Zeevi, Columbia University

Report on the Simulation Area of INFORMS Journal on Computing

By Susan Sanchez, Simulation Area Editor

The Simulation Area is interested in research in all computational aspects of simulation. We seek high-quality research on the computational aspects of simulation model building, simulation data structures, simulation modeling and experiment environments, stochastic input modeling, random-variate generation, output analysis, optimization, variance-reduction methods for simulation experiments, and other aspects of simulation modeling, experimentation, and analysis. Tutorials and applications in the above areas that are comprehensive and integrate from multiple sources are also welcome.

Complete instructions for authors are available at http://joc.pubs.informs.org. Electronic submissions (preferably in .PDF format) should be sent to

Susan M. Sanchez
Simulation Area Editor, INFORMS JOC
ssanchez@nps.edu
Operations Research Department
273 Glasgow Hall
Naval Postgraduate School
Monterey, CA 93943-5219
831-656-2780 (phone)
831-656-2595 (fax)

Since the Spring 2004 newsletter, there have been two new submissions. Two papers have been accepted and two papers have been rejected. Six papers are with the authors for revision, and three are under review.

The Associate Editors are Paul Fishwick (University of Florida), Marvin Nakayama (New Jersey Institute of Technology), Harriet Black Nembhard (Pennsylvania State University) and Leyuan Shi (University of Wisconsin-Madison).
Fifth St. Petersburg Workshop on Simulation
June 26-July 2, 2005
St. Petersburg State University
St. Petersburg, Russia

From Shane Henderson

The Department of Stochastic Simulation of St. Petersburg State University is sponsoring its fifth simulation workshop, in cooperation with the INFORMS College on Simulation (USA). This international conference is devoted to mathematical techniques in stochastic simulation, experimental design, applied statistics and related topics. The workshop is open to both researchers and practitioners. The organizers welcome papers devoted to both the development of mathematical theory and related algorithms, as well as applications that take advantage of sophisticated simulation techniques. The workshop is also open to those who would like to participate without presenting a paper.

The first Workshop took place in May 1994, the second Workshop in June 1996, the third in June 1998 and the fourth in June 2001. The selected advanced proceedings of the second Workshop were published as a special issue of the *Journal of Statistical Planning and Inference* (Vol. 85, No. 1/2, March 2000). A similar volume for the third Workshop was published as a book by Birkhauser in July 2000. The selected proceedings of the fourth Workshop will be published in a special issue of *JSPI*.

The fifth Workshop will take place in a hotel near the historical center of St. Petersburg. A proceedings volume will be available at the opening session. The end of June is the time of famous white nights and wonderful weather in St. Petersburg. Participants will be able to take advantage of the remarkable museums and theaters of the city. The working language is English.

50th Anniversary Article: Stochastic Simulation Research in Management Science

By Barry Nelson


And here is an overview:

When the simulation department of Management Science was created in 1978 it ushered in an era of significant methodological advances in stochastic simulation. However, the foundation for the field—not just the work that has been published in Management Science—was provided by two papers by Conway, Johnson, and Maxwell (1959) and Conway (1963) published long before simulation had its own department in the journal.

In May of 1980 the TIMS College on Simulation and Gaming established an award to recognize the best paper on simulation appearing in the previous year’s volume of Management Science. In 1985 the College changed the award to the “Outstanding Simulation Publication Award” and expanded eligibility to include any simulation publication copyrighted within the previous three years.

Nelson's paper reviews the seminal contributions of Conway, Johnson, and Maxwell (1959) and Conway (1963), and then traces their impact through eight Management Science papers that received the College's best publication award.
Bylaws of the INFORMS College on Simulation

ARTICLE I --- NAME

1. This organization shall be called the College on Simulation.

ARTICLE II --- PURPOSE

1. The College is organized and will be operated exclusively for educational and scientific purposes:
   A. To encourage the development and dissemination of knowledge in the area of simulation.
   B. To promote communication and interaction among individuals and organizations who share an interest in simulation.

ARTICLE III --- MEMBERSHIP AND DUES

Any person interested in simulation may associate with this College.

1. Any member of INFORMS may become a member of the College by completing a membership application and submitting it with the proper dues. All such members of the College shall have equal rights, duties and privileges.

2. An individual who is not a member of INFORMS may become a member of the College by completing a membership application and submitting it with the proper dues. Such members shall have the same rights, duties and privileges as those of regular members except for the right to hold elective office in the College.

3. Dues are set by a vote of the membership. College dues are higher for members who do not hold membership in INFORMS.

ARTICLE IV --- OFFICERS AND THEIR DUTIES

1. The officers of the College shall consist of a President, a Vice President, a Secretary, and a Treasurer. The Executive Committee shall consist of the officers, the immediate Past President and the Chairs of the standing committees.

2. The President shall be the chief administrative officer of the College. The President shall preside at all business meetings of the College and its Executive Committee, manage the affairs of the College between meetings, appoint all committees and committee chairpersons of the College, and conduct College elections.

3. The Vice President shall assume the duties of the President in the event of the President's absence. The Vice President also shall plan all program meetings and arrange for all business and program meetings of the College.

4. The Secretary shall keep minutes of all College and Executive Committee business meetings, send all notices to the membership and Executive Committee, and perform other duties usual to the office of Secretary. The Secretary shall maintain needed contact with and supply needed non-financial reports to INFORMS.

5. The Treasurer shall work with the appropriate Business Offices to ensure that dues are collected and mailing lists are maintained, maintain financial and membership records, supervise disbursements of funds, arrange for any bank accounts needed to handle College funds with approval of the Executive Committee for the banks selected, and perform other duties usual to the office of Treasurer. The Treasurer shall maintain needed contact with and supply needed financial reports to INFORMS.

6. Each officer must be a member of INFORMS and the College.

7. The term of office shall begin July 1 of even numbered years.

8. Vacancies in any office may be filled at the discretion of the Executive Committee until the next scheduled election.

ARTICLE V --- ELECTIONS

1. The Nominating Committee shall select at least two nominees for each office and submit the
list of nominees to the President for publication in the Fall Newsletter. Any group of 10 or more members may then nominate a candidate for any office by submitting a signed petition to the President no later than March 1. The Spring Newsletter will include the ballots, showing all nominees listed in alphabetical order with no distinction between petition and Nominating Committee candidates and providing space for write-in candidates. The ballots shall specify the deadline for their return, which shall be the same as the date of the Spring business meeting. Ballot counting shall be the responsibility of the President. In the event of a tie vote for any position, the members of the Executive Committee shall choose between the tied candidates by written ballot. Results of the election shall be communicated in the Fall Newsletter.

2. A plurality of qualified votes cast shall be necessary for election.

3. The Vice President shall succeed to the office of President in the following term. If it is known before the Nominating Committee submits its list of nominees that the Vice President will be unable to succeed to the office of President, then nominations shall be solicited for the office of President.

4. The Nominating Committee shall consist of two members of the College who do not currently hold office, and the immediate Past President of the College who shall chair the committee.

ARTICLE VI --- MEETINGS AND PROGRAMS

1. Business meetings of the College shall be held at least twice each year in conjunction with the Fall meeting of INFORMS and the Winter Simulation Conference. A quorum for business meetings shall be fifteen members or five percent of the total membership, whichever is less.

2. Each shall include the minutes of the preceding business meeting(s) (if any) and the agenda for the next business meeting.

3. Roberts' Rules (Revised) shall be followed in all meetings, except as they conflict with these Bylaws.

ARTICLE VII --- COMMITTEES

1. The Standing Committees and their duties shall be as follows:

   A. Award/Publication handles all matters with respect to the Outstanding Simulation Publication Award.

   B. Award/Service handles all matters with respect to the Distinguished Service Award.

   C. Award/Lifetime Achievement handles all matters with respect to the Lifetime Professional Achievement Award.

   D. Nominating nominates candidates for office.

2. The President may create ad hoc committees and appoint their members and chairpersons. The tenure of an ad hoc committee shall expire with the term of the President who appointed it.

ARTICLE VIII --- AMENDMENTS TO THE BYLAWS

1. Amendments to these Bylaws must be approved by:

   A. the College membership

   B. the appropriate oversight committee within INFORMS.

An amendment shall be effective when and only when both of these required approvals have been obtained.

2. Approval of an amendment by the membership must be obtained in the following manner:

   A. A proposed amendment may be submitted for action by vote of the Executive Committee or by written petition of 15 members or five percent of the total membership, whichever is less.

   B. The proposed amendment shall be read and discussed at a College business meeting. Notice of the meeting and the wording of the proposed amendment shall be distributed to the members at least 30 days before the meeting. The
proposed amendment must receive a positive vote at the meeting.

C. With the first Newsletter following the meeting at which the amendment received a positive vote, the Secretary shall distribute mail ballots on the amendment. These ballots shall include the date by which ballots must be returned, which shall be at least six weeks after the date the ballots are distributed. In order for the amendment to be approved, the following conditions must both be met:

i. At least 10% of all qualified College members must vote to approve the amendment.

ii. Of those who vote, a 2/3 majority must be in favor of the amendment.

ARTICLE IX --- NEWSLETTER
The College shall produce a Newsletter at least twice a year. All editorial staff shall be appointed by the President.
THE UNIVERSITY OF MICHIGAN
Department of Industrial and Operations Engineering
Faculty Positions

The Department of Industrial and Operations Engineering at the University of Michigan invites applications and nominations for three faculty positions beginning September, 2005. We are seeking outstanding candidates in the following areas:

- Associate/Full Professor in Production, Distribution, and Logistics Systems
- Associate/Full Professor in Simulation/Stochastic Modeling
- Assistant/Associate Professor in Quality Engineering

Candidates must demonstrate research excellence and evidence of teaching potential and must have a Ph.D. or (for those seeking an Assistant Professorship) be Ph.D. candidates close to completion. Experience related to manufacturing or service operations is desirable. Senior candidates are expected to provide organizational and research leadership, develop sources of external funding, build relationships with industry, and interact substantively with faculty colleagues.

Candidates should provide (i) a current C.V., (ii) a list of references, and one page summary statements describing: (iii) qualifications for this position; (iv) career teaching plans; and (v) research plans. To ensure full consideration, applications should be received by November 15, 2004, but the positions will remain open and applications will continue to be reviewed until appointments are made.

Send inquiries and responses to:

Professor Lawrence M. Seiford, Chair
Department of Industrial and Operations Engineering
University of Michigan
1205 Beal Avenue
Ann Arbor, MI 48109-2117

The University of Michigan is a non-discriminatory, affirmative action employer.

INFORMS College on Simulation E-mail Directory

E-mail listings for College on Simulation members that allow their names to be published are available electronically at the WWW site: http://www.rit.edu/~mekeie/icesemail.html

The list is created automatically by querying the INFORMS registration database. You can update your membership information via http://www.informs.org/members.html. If you have questions or difficulties, please contact Seong-Hee Kim (see cover for contact details). If you are unsure whether or not your membership is current, contact Shane Henderson (see cover for contact details) for confirmation.
Event Calendar

By Seong-Hee Kim, Associate Newsletter Editor, November 2, 2004

This is the event calendar as it appears in the Newsletter. See *Conferences and Workshops* for the regularly updated calendar of the College site.


INFORMS Computing Society Conference 2005, Annapolis, Maryland, January 5 – 7, 2005. E-mail: ics2005@rhsmith.umd.edu WWW: http://www.informs.org/Conf/Computing05

Western Simulation MultiConference 2005 (WesternSim’05), New Orleans, Louisiana, January 23 – 25, 2005. WWW: http://www.scs.org/conference/westernsim/westernsim05/cfp/westernsim05.htm

International Conference on Health Sciences Simulation (ICHSS’05), New Orleans, Louisiana, January 23 – 25, 2005. WWW: http://www.scs.org/conference/westernsim/westernsim05/cfp/ichss05.htm


International Workshop on Computer Intelligence for Exabyte Scale Data Explosion, the 2005 International Symposium on Applications and the Internet (CIESDE’05), Trento, Italy, January 31 – February 4, 2005. Contact: Carl K. Chang E-mail: ciesde05@maebashi-it.org WWW: http://www.maebashi-it.org/~ciesde05/ and http://www.saint2005.org/

CIO Forum: CIO Perspectives: Convergence, UCLA, CA, March 7, 2005. E-mail: info@cio-conference.ucla.edu WWW: http://www.cio-conference.ucla.edu/

The 2005 IEEE International Conference on E-Technology, E-Commerce and E-Service (EEE’05), Hong Kong, China, March 29 – April 1, 2005. Contact: Dr. Joseph K. Ng E-mail: jng@comp.hkbu.edu.hk WWW: http://www.comp.hkbu.edu.hk/~eee05/

2005 Spring Simulation MultiConference (SpringSim’05), San Diego, California, April 2 – 8, 2005. WWW: http://www.scs.org/conference/springsim/springsim05/cfp/springsim05.htm


INFORMS 2005 Spring Conference on O.R. Practice (Applying Science to the Art of Business), Palm Spring, California, April 17 – 19, 2005. WWW: http://www.informs.org/Conf/Practice05/


The Eighth SIAM Conference on Optimization, Stockholm, Sweden, May 15 – 18, 2005. WWW: http://www.siam.org/meetings/op05/

7th Annual Simulation Solutions Conference, Atlanta, Georgia, May 18 – 19, 2005. WWW: http://www.simsol.org/


1st Open International Conference on Modeling & Simulation (OICMS 2005 Conference), ISIMA/ Blaise Pascal University, France, June 12 – 15, 2005. Contact: Dr. David R.C. Hill. E-mail: drch@isima.fr WWW: http://www.isima.fr/oicms/


INFORMS Marketing Science Conference, Atlanta, Georgia, June 16 – 19, 2005. WWW: http://www.bus.emory.edu/MKS2005/


Fifth St. Petersburg Workshop on Simulation, St. Petersburg, June 26 – July 2, 2005. Contact: Prof. Viacheslav B. Melas. E-mail: v.melas@pobox.spbu.ru WWW: http://vega.math.spbu.ru/~pepelyshev/index.html

9th World Multi-Conference on Systemics, Cybernetics and Informatics, Orlando, Florida, July 10 – 13, 2005. Contact: Prof. Nagib Callaos E-mail: sci2005@iiis.org WWW: http://www.iiisci.org/sci2005


The Fifteenth International Flexible Automation and Intelligent Manufacturing (FAIM) Conference, The Bilbao campus of the University of Deusto (Vizcaya), Spain. July 18 – 20, 2005. Contact: Dr. Esther Alvarez E-mail: faim2005@deusto.es WWW: http://www.faim.org.uk


WSC 2005: Winter Simulation Conference, Orlando, FL, December 4 – 7, 2005. Contact: Brad Armstrong or Jeff Joines E-mail: seaiv@earthlink.net or jeffjoines@ncsu.edu WWW: http://www.wintersim.org

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