For further information on
course content, please contact:

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Send **registration** to:

ASOR
Harry Gielewski
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Reservoir Vic 3073

Or fax to:
Kaye Marion at RMIT
Fax: (03) 9660-2454
Email: k.marion@rmit.edu.au

Closing date for registration:
Monday 2nd July

See reverse for additional information

Course Presenter

János D. Pintér

Dr. Pintér is president of Pintér Consulting Services, Inc. as well as adjunct professor at Dalhousie University, both in Halifax, Nova Scotia, Canada. He was born in Budapest, Hungary. He obtained an M.Sc. in Applied Mathematics from the University of Sciences (Eötvös University, Budapest, 1973), a Ph.D. in Operations Research and Applied Probability from Moscow State (Lomonosow) University (1982), and a D.Sc. in Mathematics from the Hungarian Academy of Sciences (Budapest, 1999).

Dr. Pintér's research interests include nonlinear optimization, integrated decision support systems development and a broad range of applications. He has written three books, more than 130 research articles and technical reports, and has been editor, technical editor of and contributing author to several books. János is author of 'Global Optimization in Action' (Kluwer Academic Publishers, 1996), winner of the 2000 INFORMS Computing Society Prize for Research Excellence, and developer of the professional LGO software for global/nonlinear optimization. He also serves on the editorial board of the Journal of Global Optimization since its foundation (1991).

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The Australian Institute for Operations Research

GLOBAL OPTIMIZATION IN FINANCIAL AND DECISION ANALYSIS

WORKSHOP

Venue:
RMIT University
260 Swanston St., Melbourne,
Building 8 Level 9 Room 66

Date:
9 July 2001, 9am - 1pm

Overview

Global Optimization (GO) provides strategies and numerical procedures to analyze and solve nonlinear optimization problems, in the presence of multiple (local) optima. Such models arise, for instance, in 'black box' system optimization, decision making under uncertainty, dynamic control, and in numerous model-fitting contexts. In particular, the area of financial analysis and optimization poses plenty of challenges in apparent need of GO methodology: examples include various forecasting models, portfolio optimization and hierarchical (multi-level) decisions in portfolio design.

This Workshop will provide a comprehensive introduction to GO and its applications. We will briefly review the "state of the art", models and algorithmic approaches to handle GO problems, and identify several financial application areas in which the use of GO leads to improved decisions. The Workshop will also include live software demonstrations. Participants are encouraged to bring test or realistic models for possible discussion and solution.

Course Aim

The course is aimed primarily at financial analysts as well as modelers and decision analysts in other areas who would like to learn about GO and its potential applications in their areas of interest and/or expertise. By the end of the Workshop, they will have an understanding of the key algorithmic and computational issues in GO; they will also be introduced to several financial optimization models and to GO strategies to solve them, including live software demonstrations.

Timetable:

Session 1:	Introduction to Global Optimization: Models and Solution Strategies
Session 2:	Financial and Decision Analysis Applications of Global Optimization
Session 3:	Overview and Demonstration of Global Optimization Software. Questions and Answers

Venue and Time:

The course will be presented at the City Campus of RMIT University in Swanston St

Room 66
Level 9
Building 8.

9am to 1pm, July 9 2001.

Workshop Fee:

$300 for non-ASOR Members
$250 for ASOR Members
$75 for full time students (non-ASOR)
$60 for full time students (ASOR)

Participants Will Receive

- *'Computational Global Optimization in Nonlinear Systems — An Interactive Tutorial'* (a 60-page essay + software demonstrations)
- Lecture notes
- Morning tea and light lunch
- Discount on the research monograph *'Global Optimization in Action'*
- Discount on the LGO software package.

Registration:

NAME: _____

Preferred first name: _____

TITLE: _____

ADDRESS: _____

_____

_____

_____

Phone:
Email:

Circle as appropriate	ASOR MEMBER YES	NO
Full Registration	250	300
Student	60	75

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