



## INSTITUTE FOR OPERATIONS RESEARCH AND THE MANAGEMENT SCIENCES

# I-Sim News

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## President's Message

*Mike Kuhl*

As spring is here, I-Sim continues a high level of activity. Since the last newsletter, I-Sim activities have included strong participation in the I-Sim sponsored simulation track at the INFORMS Annual Fall Meeting in October held in San Diego, as well as, the I-Sim co-sponsorship of the Winter Simulation Conference in December held in Austin.

I-Sim Business Meetings were held in October and December. Highlights of these meetings included awards given to honor the following individuals for their contributions to the simulation community:

- Averill M. Law – Lifetime Professional Achievement Award
- K. Preston White, Jr. – Distinguished Service Award
- Athanassios (Thanos) Avramidis and Pierre L'Ecuyer – Outstanding Simulation Publication Award

Additional highlights include a financial contribution made to support the Simulation Archive as well as the purchase of copies of *Advancing the Frontiers of Simulation: A Festschrift in Honor of George Samuel Fishman* which will be distributed to participants in the WSC Ph.D. Colloquium. Finally, as you will see in the treasurer's report, I-Sim is in a good financial position.

It is time, once again, to elect new officers for I-Sim. You will find in this newsletter of description of the candidates for each of the I-Sim positions including Vice-President/President Elect, Treasurer, Secretary, and two I-Sim Council Members. I strongly encourage you to carefully consider these candidates and to cast your vote.

I thank all of you for giving me the opportunity to serve as I-Sim president. A special thanks goes to the current officers and committee members for their hard work, dedication, and the support they have given me and I-Sim over the last two years including president-elect, Peter Haas, treasurer, Bahar Biller, secretary, Theresa Roeder, past-president, Steve Chick, newsletter editor, Raghu Pasupathy, associate newsletter editor, Roy Creasey, council members, Stewart Robinson, Natalie Steiger, John Shortle, Loo Hay Lee, and the many members of the I-Sim Committees. All of you have made my time as I-Sim president an enjoyable experience. As always, please feel free to contact me with any ideas or suggestions you have about enhancing I-Sim and the benefits that I-Sim provides to you, our members. I look forward to the activities and events of the coming months.

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## Editor's Corner

*Raghu Pasupathy*

Welcome to the spring edition of the I-Sim Newsletter! In addition to the regular features, this edition carries highlights of three international conferences/workshops to be held in the U.K. and Argentina, announcements of the 2009 Lifetime Professional Achievement Award, the 2009 Distinguished Service Award, and the 2009 Outstanding Simulation Publication Award. Also please note the corresponding calls for the upcoming year. Details on the slate of candidates, voting instructions, and ballot for the new I-Sim officers and council members appear on the last two pages of this newsletter.

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

<http://www.informs-sim.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 society interests and activities. There are often additional special items, such as *WSC'07*, and upcoming *INFORMS* conferences.



*INFORMS Simulation Society Newsletter* is published in the Spring and Fall of each year by the *INFORMS Simulation Society*. Membership in the *Simulation Society* is independent of membership in *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-sim.org/join.html>. Or contact the secretary, Nilay Argon. 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 Simulation Society Newsletter*, 901 Elkridge Landing Road, Suite 400, Linthicum, MD 21090.

## INFORMS Simulation Society Treasurer's Report

*Bahar Biller*

Unaudited Retained Earnings Statement for the Nine Months Ending September 30, 2009

R/E Beginning Balance	74,191.15
Net Revenue	27,435.76
Net Expense	494.17
R/E Ending Balance	101,132.74

Deferred Futures Dues Revenue	80.00
Total Deferred Futures Dues Revenue	80.00
CASH FLOW REPORT (Jan. 1, 2008 – Dec. 31, 2008)	

Profit and Loss Summaries for the Nine Months Ending September 30, 2009

Dues Revenue	5145.00
Dues – Contra Promo	-445.00
Sponsorships	22735.76
TOTAL REVENUE	27,435.76
Local Meeting Expense	320.69
Membership Expense	173.48
TOTAL EXPENSE	494.17
NET GAIN/LOSS	26941.59

## INFORMS Simulation Society Business Meeting 2009 Winter Simulation Conference, Austin, TX December 15, 2009

*Theresa Roeder*

Mike Kuhl, President of the Society, called the meeting to order at 6:19pm and thanked council and committee members.

Each person at the meeting introduced themselves (name and affiliation).

Ann Dunkin, General Chair of WSC '09, reported on the conference to date. Current paid attendance is 596, with an expected total attendance of around 680. These numbers are a few less than in previous years, but are good considering the economy. The breakeven point is around 543, so the conference should make a profit, though we will not know until the final numbers are in. Cheryl Clark has done an excellent job of providing great catering under budget.

Mike Kuhl reported on the I-Sim Research Workshop in Warwick last summer. It was very successful with 35 attendees. Extended abstracts are available on the I-Sim web site and the papers will be featured in a special issue of *Journal of Simulation*. The next research workshop will tentatively be held in July 2011 at the University of Montreal. Steve Chick and Shane Henderson volunteered to help.

Peter Haas gave the Vice President's report. There was strong I-Sim participation at this year's fall INFORMS conference: 16 I-Sim (co-)sponsored sessions, with 60 presentations. Thanks to all session organizers. There are several upcoming events:

- INFORMS Conference on OR Practice in Orlando, FL, April 18-20, 2010.
- 2010 MAS/INFORMS Southern Regional Conference April 2010 in Huntsville, AL. We are looking for a cluster chair.
- ALIO/INFORMS Joint International Meeting, Buenos Aires, Argentina, June 14-17, 2010. There are 5 sponsored sessions organized so far, and we are looking for papers.
- Operational Research Society 5<sup>th</sup> Simulation Workshop in Worcestershire, England, March 23-24, 2010. Early registration starts February 12, 2010. [www.theorsociety.com](http://www.theorsociety.com) Sun is guaranteed.
- The INFORMS 2010 Fall meeting will be in Austin, TX, Nov 7-10, 2010. Please contact Peter Haas if you are interested in organizing an I-Sim sponsored session.

Theresa Roeder gave the Secretary's report. 90 members have been in the society for 20 or more years.

Members are reminded to please renew their subscriptions!

Bahar Biller gave the Treasurer's report. I-Sim is in very good financial shape. Its balance increased almost \$30,000 from January to June, 2009, mostly due to revenues from WSC. Mike Kuhl explained that there are \$20,750 in retained funds because of the WSC sponsorship agreement. I-Sim is exposed at \$88,320 for (future) WSCs, through 2013 (WSC total exposure \$353,281). Christos Alexopoulos reported that the executive by-laws will hopefully be approved by end of this conference.

Steve Chick reported for the nominations committee (other committee members are Dave Goldsman, Jim Wilson, and David Kelton). The committee has been working on putting together a full slate of candidates for 2010-2012. A preliminary ballot has been assembled with at least 2 candidates per position. 10+ members are needed to add other nominations. The ballots will appear in the spring newsletter and are due May 31.

- VP/President Elect: Bahar Biller (CMU), Chun-Hung Chen (GMU)
- Treasurer: John Fowler (ASU), Hong Wan (Purdue)
- Secretary: Seong-Hee Kim (GA Tech), Raghu Pasupathy (VA Tech)
- Council: Christine Currie (Southampton), Ray Hill (AFIT), Paul Rogers (University of Calgary), Oliver Rose (TU Dresden), Paul Sanchez (NPS). The bylaws require at least one non-US-based council member in even-numbered years.

Bahar Biller gave the report for the Committee on Underrepresented Minorities and Women (CUMW). Other committee members are Emily Lada and Hong Wan. Awardees are Dr. Gabriella Dellino (University of Siena), Canan Gunes (CMU), and Nugroho Pujowidianto (University of Singapore).

Durk-Jouke van der Zee reported for the WSC PhD Colloquium. Other committee members are Soumyadip Ghosh and Margaret Loper. There were just under 50 participants this year. The Colloquium was again jointly sponsored by I-Sim and ACM/SIGSIM. Alexander Verbraeck of Delft University, UMD was the keynote speaker ("Beyond PhD – What Next?"). Colloquium participants receive

reimbursement for the conference registration fee, and a one-year society membership to both societies.

The format of this year's Colloquium mirrored the main conference with 4 themed sessions, a speakers lunch, and a keynote. Next year's keynote is Leon McGinnis from Georgia Tech. Next year, Ali Tafazzoli (Metron Aviation, Inc.) will join committee, and Margaret Loper will chair.

There were 9 contenders for the best student paper, which carries a \$200 award and a certificate. Ming Liu (Northwestern) won the best MS/OR-focused paper with "Estimating Expected Shortfall with Stochastic Kriging." Claudia Szabo (National University of Singapore) won the CS-focused paper.

Editors' reports:

- Marvin Nakayama for the Journal on Computing. Thanks to associate editors. There were 20 submissions, 3 accepts, 12 rejects. The average time to first response was 44.1 days, the average time for all submissions was 46.3 days. Authors are encouraged to submit good-quality simulation papers to the JoC.
- Steve Chick for Assaf Zeevi for Management Science. There are more submissions to stochastic modeling and simulation. The acceptance rate is approximately the same as for Management Science in general, around 10-15%. The theme for Management Science in the last few years has been different from the "managerial insight" that was required before. Now, the journal is looking for novel articles that will lead to many citations. Send your absolute best articles to Mgmt Science.
- Shane Henderson for Operations Research. Statistics are in the newsletter. Currently, there is a push to create proceedings for fall INFORMS. (Not all participants would have to publish in them.) Editorial statements for INFORMS journals would be required if this were to occur. There have been a large number of submissions, which is good news and indicative of a healthy community. There is preliminary discussion at OR about the relationship between conference papers and (follow-up) OR papers. A more substantive distinction between the papers may be required in the future.
- Sheldon Jacobson for Chun-Hung Chen for IIE Transactions. New submissions in health care, and homeland security. Submissions are significantly higher, and the journal is looking for

more methodological simulation papers. Please send your best papers here.

- Jim Wilson for TOMACS. 28% acceptance rate for 2009. The average turnaround time is 65 days for first and also final decisions. As of October 2009, there will be 6 papers per issue. They are halfway through filling Vol. 21 No. 1, and there is currently a backlog of 13 months. As of 1/31/10, Jim Wilson will no longer be Editor in Chief of TOMACS.

Old business:

At INFORMS, there was a proposal to increase CUMW awards to \$500 with the number of awards to be determined by I-Sim Council. Currently, the award is \$100. Pres White moved to adopt the new policy, Jim Wilson seconded, and the motion passed.

New business:

Jim Wilson reported that he, Christos Alexopoulos, and Dave Goldsman have edited a Festschrift in honor of George Fishman: "Advancing the Frontiers of Simulation" is now published (Spring 2009). It was presented to George Fishman in the spring. Jim Wilson made a motion that "I-Sim buy 100 copies available for \$50 (which is much lower than the regular price of \$150) to give to PhD Colloquium participants or members who would like to purchase a copy." Dick Nance seconded the motion, and it passed. The Festschrift contains 13 articles. The lead article is on his career, the second article a transcript of a six-hour interview with him in fall 2007 by the editors. The other articles are invited papers on a variety of topics.

Bob Sargent reported on the Simulation Archive, [www.tinyurl.com/simulation-archive](http://www.tinyurl.com/simulation-archive). The advisory committee consists of Bob Sargent (chair), Dick Nance, and Jim Wilson. Endowment is at \$16,174, with the current goal to increase it to \$25,000. Other goals include collecting more materials and oral histories. The Archive is fully funded, and is therefore open to anyone, not just NCSU-affiliates. The materials are being cataloging and archived. They are not in the online archive, nor are they digitized. There has been tremendous support from the library because of the support from the Society. (It is the first collection that is supported by societies.) Bob Sargent made a motion that: "I-Sim give \$5,000 to the simulation archive endowment." Jim Wilson seconded the motion. Steve Chick asked to what extent the advisory committee has approached individuals for donations. Bob Sargent responds that they have not

gone out in a formal way to solicit out of concern for the economy; they wanted to wait until things have improved. Donations to the archive are tax-deductible. Shane Henderson proposes an amendment to the motion, to increase the endowment to \$25,000. Jim Wilson seconded the amendment. Barry Nelson asked whether the \$88,000 in liabilities discussed earlier in the meeting should be considered. Doug Morrice asked whether there has been a discussion about risk management. The answer is that there has been, but no conclusion has been reached about how much to hold. Barry Nelson stated he would prefer donating \$5,000, and would like a statement from current society officers about the society's exposure. Steve Chick and Pres White agreed. There has already been discussion on asking ACM/SIGSIM to contribute. The amendment was defeated and the original motion passed. Thanks to Bob Sargent and the committee for all their hard work.

There was no other new business.

Awards:

- Christos Alexopoulos presented the Outstanding Publication Award (other committee members were Peter Glynn and Seong-Hee Kim). There were 6 or 7 outstanding publications including books and journal papers from 2006-2008. The award goes to Athanassios Avramidis and Pierre L'Ecuyer for their paper "Efficient Monte Carlo and Quasi-Monte Carlo Option Pricing under the Variance-Gamma Model," which appeared in Management Science in 2006.
- Marvin Nakayama presented the Distinguished Service Award (other committee members were Russell Cheng and Russell Barton). Pres White was selected as this year's recipient for his outstanding work over many years.
- Dick Nance presented the Lifetime Professional Achievement Award (other committee members are Keebom Kang and Enver Yucesan). This year's recipient is Averill Law.

Steve Chick thanks Jim Wilson for all his contributions to TOMACS.

Bob Sargent moved to adjourn, Christos Alexopoulos seconded the motion. The meeting adjourned at 8:09pm.

**Attendees:** In the interest of preventing email address harvesting, email addresses have been disguised. To get the true email address, replace <of> with @.

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## Secretary's Corner

*Theresa Roeder*

Happy (very) belated new year to all – lunar and otherwise! Thank you to everyone for an extremely successful and invigorating Winter Simulation Conference in Austin. I enjoyed my time in the Lone Star State, attending talks and visiting with everyone.

As of 2/25/10, the Society had 427 active members. Another 146 memberships expired at the end of the 2009. If you have not had a chance, please take a few minutes to renew your membership. You can do this

easily online by going to <http://renew.informs.org>. One of the big benefits of renewing is the discount you receive on registration for I-Sim-sponsored conferences – of which they are several coming up in the spring! These conferences are a great opportunity to network with others who share your interest in simulation. While you are at the web site, take a quick look to make sure your information is current. If you are not currently a member, we would love to have you! For more information on joining the Society, please visit <http://www.informs-sim.org/join.html>.

## Report on the Ph.D. Colloquium, WSC 2009

*Durk-Jouke van der Zee*

The Ph.D. Colloquium at the 2009 WSC in Austin was a great success, with 48 participants from Canada, Columbia, France, Germany, Ireland, Korea, Russia, Singapore, the United Kingdom, and the United States. The afternoon started with the speakers luncheon for those final year students making an oral presentation. Next, keynote speaker Prof Alexander Verbraeck gave very thoughtful advice on "publishing, networking, and research trade-offs in relation to planning a career". The presentation session that followed had 27 final year Phds showcasing their work. The evening concluded with all 48 students participating in the poster session.

In addition, many students had the opportunity to have their papers considered for the I-Sim/ACM-SIGSIM Best Student Paper awards. In total, 9 students nominated their regular-session papers for the awards. Two winners have been selected based on their papers,

oral presentation and colloquium posters. The best computer science-focused paper went to Claudia Szabo (National University of Singapore), and the best OR/MS-focused paper was given to Ming Liu (Northwestern University).

The following support was provided by SIGSIM/ISIM to the participants:

- 1) \$200 award checks to each best paper winner;
- 2) \$100 reimbursement for the conference registration for all final year students making an oral presentation;
- 3) a complimentary one-year membership; and
- 4) a complimentary speakers luncheon for all final year students making an oral presentation.

The 2010 Colloquium promises to be an equally exciting opportunity for Ph.D. students to present their work to the public. Stay tuned for further details! For more information, contact Ph.D. Colloquium Chair Margaret Loper at [Margaret.Loper@gtri.gatech.edu](mailto:Margaret.Loper@gtri.gatech.edu).

## Call for Nominations: 2010 Distinguished Service Award

*Russell Barton*

To recognize individuals who have provided longstanding, exceptional service to the simulation community, the Institute for Operations Research and the Management Sciences Simulation Society (INFORMS-Sim, [www.informs-sim.org](http://www.informs-sim.org)) has established its Distinguished Service Award, which may be given to at most one person annually. Sustained service to the simulation community should extend over a period of 15 to 20 years or longer and be acquitted with distinction. The concept of service for this award does not include teaching or research contributions. Areas of volunteer service include, but are not limited to, the following:

1. Elected offices in simulation societies;
2. Editorial responsibilities for simulation such as area editor, and editor-in-chief;
3. Conference responsibilities involving simulation such as program chair, proceedings editor, general chair, and membership in the organizing or program committee;
4. Appointed positions for simulation-related activities such as serving on committees and being a newsletter editor; and
5. Undertakings and actions that promote simulation in the "larger community."

Nominations for the Distinguished Service Award can be made by anyone and are made by sending a letter of nomination to the chair of the award selection committee by September 1, 2010 (hardcopy and/or email). Letters of nomination should identify the nominee's areas of exceptional service, detailing the activities for which the nominee is believed to deserve this award. The nominee's current vita must be included with the nomination letter. The individual(s) making the nomination have the primary responsibility for justifying why the nominee should receive this award. If given, the award will be presented in December at the 2010 Winter Simulation Conference in Washington, DC: [www.wintersim.org](http://www.wintersim.org). A list of past winners of the award can be found at [www.informs-sim.org/dsawin.html](http://www.informs-sim.org/dsawin.html). Nominations should be sent to the Chair of the Distinguished Service Award Committee:

Prof. Russell Barton  
Smeal College of Business,  
The Pennsylvania State University, State College, PA  
Phone: +1-814-863-7289  
Fax: +1-814-865-7067  
E-mail: [rbarton@psu.edu](mailto:rbarton@psu.edu)

## Call for Nominations : Lifetime Professional Achievement Award

Enver Yücesan

The Lifetime Professional Achievement Award (LPAA) of the Institute for Operations Research and the Management Sciences (INFORMS) Simulation Society is the highest honor given by the Society. The purpose of this award is to recognize major contributions to the field of simulation that are sustained over a professional career, with the critical consideration being the total impact of those contributions on computer simulation. Past recipients are: Richard Nance, Jack Kleijnen, George Fishman, Robert Sargent, Thomas Schriber, Alan Pritsker, Julian Reitman, and Averill Law. An individual's contributions may fall in one or more of the areas listed below.

Research	Development of Software or Hardware
Practice	Service to the Simulation Profession
Dissemination of Knowledge	Advancement of the Status or Visibility of the Field

A nominee is not expected to demonstrate contributions in each area. A full description of the Award Rules can be found at <http://www.informs-sim.org/lpaafcm.html>.

The annual award consists of a plaque and reasonable travel expenses incurred by the recipient when attending the presentation ceremony. If given, the

award will be presented in December during the opening session of the Winter Simulation Conference.

Individuals selected for this award should normally be in or near their retirement; the award may also be given posthumously. Nominations may be submitted in the form of pdf files by anyone (including self-nominations), but they may not be made anonymously. The burden of offering evidence of merit falls on the nominator. Each nomination should include:

- the nominee's complete resume;
- a clear-cut, comprehensive description of the nominee's major contributions to the profession, with complete supporting documentation;
- at least three letters of endorsement providing evidence of the significance and magnitude of the nominee's professional achievements.

Nominations for this award must be received by the Chair of the LPAA Selection Committee no later than September 1, 2010. Send completed nominations, including all supporting letters and documentation, if possible in the form of pdf files attached to a single e-mail to the Committee Chair.

The LPAA Selection Committee consists of:  
 Enver Yücesan ([enver.yucesan@insead.edu](mailto:enver.yucesan@insead.edu)), Chair  
 Richard E. Nance  
 Averill Law

## Averill Law Receives 2009 Lifetime Professional Achievement Award

*Richard Nance*



Cited for having taught thousands of students, co-authored a most prominent, award-winning book used as a text in leading universities, generated significant research contributions, and positively influenced the application and practice of simulation, Dr. Averill M. Law was awarded the 2009 Lifetime Professional Achievement Award (LPAA). The award, based on a career evaluation, is the highest distinction recognized by the Society. Details of the distinguished career of Dr. Law are included in a career summary on the Society website.

## Preston White Receives Distinguished Service Award

*Marvin Nakayama*



K. Preston White received the I-Sim Distinguished Service Award. In addition to serving on editorial boards of various journals, Dr. White is a member Board of Directors of Winter Simulation Conference, having served as Board Secretary, Vice Chair, Chair, and (currently) as representative to the WSC Foundation Board. The nominating committee consisted of Russell Barton, Russell Cheng, and Marvin Nakayama (chair).

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## Athanassios Avramidis and Pierre L'Ecuyer Receive Outstanding Simulation Publication Award

*Christos Alexopoulos*



This paper presents an efficiency improvement technique for simulation of path-dependent option prices under the variance gamma model. This model is of substantial interest in academia and on Wall Street, where it has been implemented for trading equity and commodity derivatives. The sort of path-dependent options specifically analyzed in the paper, including Asian and barrier options, are important in commodities and equities. The ideas and methodology proposed in this paper are highly innovative, and have stimulated further groundbreaking work in computational finance.

The 2009 Outstanding Simulation Publication Award was presented to Professors Athanassios Avramidis, University of Southampton, UK and Pierre L'Ecuyer Université de Montréal for their paper

The selection committee consisted of Christos Alexopoulos, Georgia Tech (Chair); Peter Glynn, Stanford University; and Seong-Hee Kim, Georgia Tech.

Efficient Monte Carlo and Quasi-Monte Carlo Option Pricing Under the Variance-Gamma Model, *Management Science* 52(12):1930–1944, 2006

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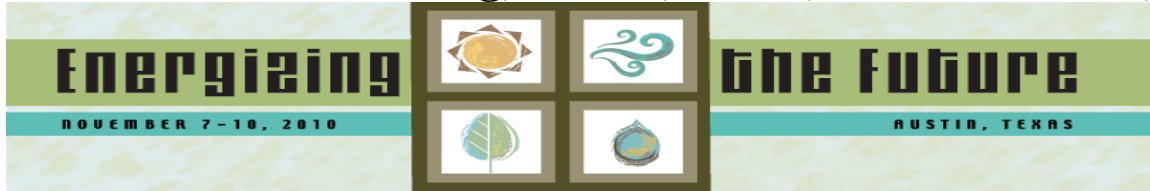
## Puzzle Posed

*Raghu Pasupathy (from Shane Henderson)*

100 ants (assume zero-length) walk at 1cm/second on a one-dimensional stick that is one metre (100 cm) long. When two ants collide, they both reverse direction. If

an ant reaches the end of the stick, it falls off. What arrangement of ants maximizes the time before all ants have fallen off? How long can they last?

## INFORMS 2010 Annual Meeting, Austin, Texas, November 7-10, 2010



Peter J. Haas (source:

<http://meetings2.informs.org/austin2010>)

The Simulation Society will be sponsoring sessions at the INFORMS Annual Meeting, which will be held in Austin, Texas, November 7-10, 2010, at the Austin Convention Center and Hilton Austin Hotel. The abstract submission deadline is May 17. The theme of the meeting, Energizing the Future, recognizes one of

the most pressing challenges that planners, analysts and technologists face in securing the quality of life that we have come to expect. There will be a rich variety of talks, panels and tutorials that address these and many other challenges our community is so well placed to tackle. As always, I-Sim would like to have a strong presence at the conference. If you are interested in chairing a sponsored session, please contact Peter Haas ([peterh@almaden.ibm.com](mailto:peterh@almaden.ibm.com)).

## ALIO-INFORMS Joint International Meeting

### Buenos Aires, June 6-9, 2010

Peter J. Haas (source:

<http://meetings.informs.org/BuenosAires2010>)



The Simulation Society will be sponsoring a half dozen sessions at the ALIO-INFORMS 2010 Joint International Meeting in Buenos Aires, Argentina, June 6-9, 2010. Topics include advances in methodology, simulation software, and applications to healthcare, manufacturing, and energy markets. Many thanks to the session organizers: Luciano Matias Smith, Rodolfo Medina Ramirez, Yris Olaya Morales, Deniz Ozdemir, Thomas J. Schriber, and Roberto Szechtman. For details about the conference, please visit the conference website at <http://meetings.informs.org/BuenosAires2010>.

## Operational Research Society 5th Simulation Workshop (SW10)

### Worcestershire, England, March 23-24, 2010

Peter J. Haas (source: <http://www.informs-sim.org>)



The Simulation Society is co-sponsoring the biennial Operational Research Society Simulation Workshop (SW10). The conference will be held at the Abbey Hotel Golf and Country Club, which is situated in Worcestershire, England. In addition to keynote, panel, and parallel paper sessions, the conference will include a Simulation Practice stream, which provides an opportunity to submit short papers (3 to 5 pages). The exhibition area will include some of the latest developments in simulation software tools. For more information, follow the link to this conference on the I-Sim webpage (<http://www.informs-sim.org>).

## 8th International Workshop on Rare Event Simulation (RESIM) Cambridge, UK, June 21-22 2010

*Peter Glynn*

RESIM 2010 is the 8th workshop in a series of successful events held on the same topic in Aachen (Germany) 1997, Enschede (The Netherlands) 1999, Pisa (Italy) 2000, Madrid (Spain) 2002, Budapest (Hungary) 2004, Bamberg (Germany) 2006, and Rennes (France) 2008. It covers all aspects of rare event simulation ranging from purely theoretical developments to practical applications. The objective

is to provide a forum for researchers and practitioners working in different locations and on different applications to present recent results, exchange ideas, and discuss open problems and new direction. While contributed talks are encouraged, one need not present a paper in order to participate in this event. Complete details can be obtained from

<http://www.newton.ac.uk/programmes/SCS/resim.html>

## Simulation of Networks Workshop Isaac Newton Institute, Cambridge University, UK, June 21-23, 2010

*Peter Glynn*

Principal Organizers: Soren Asmussen (Aarhus university, Denmark), Jose Blanchet (Columbia University, USA), Sergey Foss (Herriott-Watt University, UK), Peter Glynn (Stanford University, USA)

This workshop is one of five workshops that will run as part of the Stochastic Processes in Communications

Sciences programme taking place from 11 January to 2 July 2010. This three day workshop is paired with a second related workshop on Statistics of Networks that is scheduled for Thursday 24 June and Friday 25 June. Interested participants are encouraged to attend both workshops. For further information on this activity, please visit the website:

<http://www.newton.ac.uk/programmes/SCS/scsw05.html>

## Report on the INFORMS Journal on Computing

*Marvin Nakayama, Simulation Area Editor*

In the one-year period ending March 1, 2010, there have been 23 new submissions, 3 acceptances, and 13 rejections; there are 4 papers currently under first review. The average turnaround time over all rounds of all submissions made during this period has been 44.1 days.

The Associate Editors in the JOC Simulation Area are Russell Barton, James M. Calvin, Raghu Pasupathy (who just joined), Bruno Tuffin, and Enver Yucesan (who is stepping down). I thank all of the AEs for doing a great job.

The JOC Simulation Area covers 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 preparing manuscripts are available at <http://joc.pubs.informs.org>. Submissions must be done electronically through Manuscript Central: <http://mc.manuscriptcentral.com/ijoc>

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Newark, NJ 07102  
+1-973-596-3398 (phone)

## Report on the Simulation Area for *Operations Research*

Shane G. Henderson, *Operations Research Simulation Area Editor February 12, 2009*

Activity in the Simulation Area of Operations Research (Aug 25, 2009 to Feb 12, 2010)

The Associate Editors working primarily on simulation papers continue to be Steve Chick, Peter Haas, Tito Homem-de-Mello, Jeff Hong and Seong-Hee Kim. Next time you see them, please buy them a drink - they deserve it!

For the period specified, there were 10 new submissions and 7 resubmissions. There were 7 rejections, 9 revise-and-resubmit decisions and 3 acceptances. Of the editorial decisions made in this period, 2 were late (between 4 and 6 months from date of submission) and none were very late.

The simulation area of Operations Research looks for significant work in simulation modeling, methodology and applications that advance the knowledge and practice of simulation. In addition to the traditional research areas, we welcome contributions that develop the interface of simulation with other methodological areas, e.g., optimization and applied probability, and with application areas, e.g., service industries like healthcare and financial engineering, manufacturing, and business dynamics. In general, papers should be of interest to a broad O.R. audience, and not just to the simulation community, although we certainly welcome papers that represent major theoretical progress.

Please submit papers electronically via the Manuscript Central O.R. Web site

(<http://mc.manuscriptcentral.com/opre>).

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## Report on ACM Transactions on Modeling and Computer Simulation (TOMACS)

Jim Wilson, *Editor-in-Chief, ACM TOMACS, February 14, 2010*

Here is a summary of the editorial activities of the ACM Transactions on Modeling and Computer Simulation (TOMACS) for the period January 1, 2009 - December 31, 2009:

# Papers submitted: 106  
# Papers accepted: 27  
# Papers rejected: 65  
# Papers withdrawn: 0

For the period January 1, 2010 -- February 14, 2010, the comparable statistics are:

# Papers submitted: 11  
# Papers accepted: 2  
# Papers rejected: 8  
# Papers withdrawn: 2

As of February 14, 2010, there were 16 papers in review and 30 papers were being revised by the authors. As reported by Manuscript Central for the calendar year 2009, the average time from submission

to the first editorial feedback was 61 days; and for all papers with a final decision during 2009, the average time from original submission to final decision was 66 days.

From the ACM TOMACS Editorial Scope and Charter: The ACM Transactions on Modeling and Computer Simulation (TOMACS) provides a single archival source for the publication of high-quality research and developmental results in computer simulation. The subjects of emphasis are discrete event simulation, combined discrete and continuous simulation, as well as Monte Carlo methods. Papers in continuous simulation will also receive serious consideration if their contributions to modeling and simulation in general are substantial. For more information on TOMACS, visit

<http://www.linklings.net/tomacs/>

on the Web.

## Puzzle Solved

*Raghu Pasupathy*

Since the time until the last ant exits the stick is requested, instead of the ants colliding and reversing direction, we can assume that they simply walk past each other. It is easily seen that this altered experiment will not change the time taken by the last ant to exit the

system. So, any arrangement where at least one ant starts at one end of the stick and facing the other end will maximize the time taken for all ants to exit the stick. In such a case, the total time taken will be  $100/1 = 100$  seconds.

## Event Calendar

*Roy Creasey*

2010 Uksim 12th International Conference on Computer Modelling and Simulation, March 24-26, Cambridge, UK, WWW: <http://uksim2010.org.uk>

2010 INFORMS Southern Regional Conference, Huntsville, AL, April 5-7, 2010, WWW: <http://meetings.informs.org/regionalsouthern2010>

Spring Simulation Multi-Conference (2010 SpringSim), Orlando, Florida, April 11-15, 2010, WWW: <http://scs.org/springsim/2010>

INFORMS Conference on OR/MS Practice, Orlando, Florida, April 18-20, 2010, WWW: <http://meetings.informs.org/Practice2010>

10<sup>th</sup> INFORMS Telecommunications Conference, Montreal, Quebec, Canada, May 5-7, 2010, WWW: <https://symposia.cirrelt.ca/Informs-Telecom2010/en/Home>

8th International Conference of Modeling and Simulation (MOSIM '10), Hammamet, Tunisia, May 10-12, 2010, WWW: <http://www.enim.fr/mosim2010/english/>

4<sup>th</sup> Asia Modelling Symposium (AMS 2010), Kota Kinabalu, Malaysia, May 26-28, 2010, WWW: <http://ams2010.org.uk>

International Workshop on Computational Stochastics, part of the International Conference on Computational Science (ICCS 2010), Amsterdam, The Netherlands, May 31 – June 2, 2010, WWW: [http://www.math.tu-clausthal.de/~ws09/computational\\_stochastics-2010.html](http://www.math.tu-clausthal.de/~ws09/computational_stochastics-2010.html)

StochMod10: 3rd Meeting of the EURO Working Group on Stochastic Modeling, June 7-9, 2010, Nafplio, Greece, WWW: <http://users.uoa.gr/~aburnetas/stochmod10/>

SIGMETRICS '10: ACM SIGMETRICS International Conference on Measurement and Modeling of Computer Systems, June 14-18, 2010, WWW: <http://www.sigmetrics.org>

Simulation of Networks Workshop and RESIM 2010, Isaac Newton Institute, Cambridge, UK, June 21-23, 2010, WWW: <http://www.newton.ac.uk/programmes/SCS/scsw05.html>

International Conference on High Performance Computing and Simulation, Caen, France, June 28-July 2, 2010, WWW: <http://cisedu.us/cis/hpcs/10/main/callForPapers.jsp>

24<sup>th</sup> European Conference on Operational Research, Lisbon, Portugal, July 11-14, 2010, WWW: <http://www.euro2010lisbon.org>

Summer Simulation Multi-Conference (2010 SummerSim), Ottawa, Ontario, Canada, July 11-15, 2010, WWW: <http://scs.org>

AMSE International Conference on Modeling and Simulation, Barcelona, Spain, July 15-17, 2010, WWW: <http://www.amse-modeling.com/ms10>

International Conference on Embedded Computer Systems: Architectures, Modeling, and Simulation, Samos, Greece, July 19-22, 2010, WWW: [http://samos.et.tudelft.nl/samos\\_x/](http://samos.et.tudelft.nl/samos_x/)

12<sup>th</sup> International Conference on Stochastic Programming, Halifax, Nova Scotia, Canada, August 16-20, 2010, WWW: <http://ispc12.dal.ca>

2<sup>nd</sup> International Conference on Advances in System Simulation, Nice, France, August, 22-27, 2010, WWW: <http://www.iaria.org/conferences2010/SIMUL10.html>

International Conference on Simulation of Semiconductor Processes and Devices, Bologna, Italy, September 6-8, 2010, WWW: <http://sispad2010.arces.unibo.it>

IEEE Multi-Conference on Systems and Control, Yokohama, Japan, September 8-10, 2010, WWW: <http://www.mei.titech.ac.jp/msc10/>

2010 Huntsville Simulation Conference, Huntsville, Alabama, October 26-28, 2010, WWW: <http://scs.org>

INFORMS Annual Meeting, Austin, Texas, November 7-10, 2010, WWW: <http://meetings.informs.org/austin2010>

Winter Simulation Conference 2010, Baltimore, Maryland, December 5-8, 2008. WWW: <http://www.wintersim.org>

## Ballot for Election of I-Sim Officers and Council Members

To vote in the election for *I-Sim* Officers and Council Members, return the ballot below by e-mail, fax, or mail by May 31<sup>st</sup>, 2010 to:

Professor Stephen Chick  
Technology and Operations Management Area  
INSEAD  
Boulevard de Constance  
77300 Fontainebleau  
FRANCE  
Fax: +(33) 1.60.72.92.40 / Email:  
[stephen.chick@insead.edu](mailto:stephen.chick@insead.edu)

(This part will be used only to certify the ballot – your vote will be kept confidential. Your e-mail address will serve as your signature if you vote electronically.)

Your name (Print):

Your signature:

If you use email, please include the words *I-Sim Ballot* in the subject line.

Two candidates will be elected for the I-Sim Council for a period of two years, at least one of whom must be from outside the U.S. according to I-Sim Bylaws. They will be joining Loo Hay Lee and John Shortle who continue for one more year, and will be replacing Natalie Steiger and Stewart Robinson, whose term of service is appreciated and is coming to a close.

The candidates are presented in alphabetical order for each position.

### VP/President Elect (vote for one)

\_\_\_\_\_ Bahar Biller, Carnegie Mellon University  
\_\_\_\_\_ Chun-Hung Chen, George Mason University  
\_\_\_\_\_ (write in)

### Treasurer (vote for one)

\_\_\_\_\_ John Fowler, Arizona State University  
\_\_\_\_\_ Hong Wan, Purdue University  
\_\_\_\_\_ (write in)

### Secretary (vote for one)

\_\_\_\_\_ Seong-Hee Kim, Georgia Tech  
\_\_\_\_\_ Raghu Pasupathy, Virginia Tech  
\_\_\_\_\_ (write in)

### COUNCIL (vote for up to two)

\_\_\_\_\_ Christine Currie, Southampton University, UK  
\_\_\_\_\_ Ray Hill AFIT, USA  
\_\_\_\_\_ Paul Rogers, Univ. Calgary, Canada  
\_\_\_\_\_ Oliver Rose, TU Dresden, Germany  
\_\_\_\_\_ Paul Sanchez, Naval Postgraduate School, USA  
\_\_\_\_\_ (write in)

### **Brief Biographical Sketches for Candidates for I-Sim Vice President/President Elect**

BAHAR BILLER is an Assistant Professor in the Tepper School of Business at Carnegie Mellon University. She received her Ph.D. in industrial engineering and management sciences from Northwestern University. She also holds bachelor and master degrees in industrial engineering from Bilkent University, Turkey. Her research focuses on the development of input-modeling tools that represent, fit, and generate multivariate time-series processes for the simulation of large-scale stochastic systems. She received a National Science Foundation CAREER award in 2006 and the Presidential Early Career Award for Scientists and Engineers and the Anna Loomis McCandless Professorship in 2007. She is a member of INFORMS and served as a co-editor of the Winter Simulation Conference Proceedings in 2007. She is currently the treasurer of the INFORMS Simulation Society and the chair of the Committee on Underrepresented Minorities and Women.

CHUN-HUNG CHENG received his Ph.D. degree in Engineering Sciences from Harvard University in 1994 and is currently a Professor of Systems Engineering & Operations Research at George Mason University. Dr. Chen was an Assistant Professor of Systems Engineering at the University of Pennsylvania before joining GMU. His research interests are in the development of efficient methodology for stochastic simulation optimization and its applications. Dr. Chen has served as Proceedings Co-Editor of the 2002 Winter Simulation Conference and Program Co-Chair for 2007 Inform Simulation Society Workshop. He had served as a treasurer and council member for the INFORMS Simulation Society. He is currently a simulation department editor for IIE Transactions, associate editor of IEEE Transactions on Automatic Control, area editor of Journal of Simulation Modeling Practice and Theory, and associate editor of International Journal of Simulation and Process Modeling. STATEMENT: I think the Inform Simulation Society has been running very well. My main goal is to continue the good momentum with some emphasis on recruiting new blood and getting more junior members involved with society activities.

### **Brief Biographical Sketches for Candidates for I-Sim Treasurer**

JOHN W. FOWLER is the Avnet Professor of Supply Networks and a Professor of Industrial Engineering in the School of Computing, Informatics, and Decision Systems Engineering at Arizona State University (ASU). Professor Fowler's research interests include modeling, analysis, and control of manufacturing and service systems. His research has been supported by the National Science Foundation, Semiconductor Research Corp., International SEMATECH, Advanced Micro Devices, Amkor, Asyst, IBM, Intel, Infineon Technologies, Motorola, National Semiconductor,

ST Microelectronics and the Mayo Clinic. Dr. Fowler is an author/co-author of over 75 journal publications, 100 conference papers, and 10 book chapters. He is the founding editor of the new journal IIE Transactions on Healthcare Systems Engineering. He is also an Area Editor for SIMULATION: Transactions of the Society for Modeling and Simulation International and for Computers and Industrial Engineering, an Associate Editor for IEEE Transactions on Semiconductor Manufacturing, and on the Editorial Board for the Journal of Simulation. He was a co-Program Chair for the 2002 and 2008 Industrial Engineering Research Conferences, the Program Chair for the 2008 Winter Simulation Conference, and the Program Chair for the 2009 INFORMS Simulation Society Research Workshop. Professor Fowler is a Fellow of the Institute of Industrial Engineers, the INFORMS Vice President for Chapters/Fora, serves on the INFORMS Finance Committee, and is on the Winter Simulation Conference Board of Directors

HONG WAN is an Assistant Professor of Industrial Engineering at Purdue University, IN. Her research interests are in the design and analysis of large-scale simulation experiments, metamodel based simulation optimization, healthcare engineering, quality management, and applied statistical methods. She has served as a referee for various journals and is an associate editor of ACM Transactions on Modeling and Computer Simulation. She is currently a member of the Committee for Underrepresented Minorities and Women (CUMW) of the INFORMS Simulation Society, and has served as a council member for the INFORMS QSR (Quality, Statistics, and Reliability) Section from 2007 to 2008. She has also served as cluster and session chairs for the INFORMS annual meetings and the Winter Simulation Conference. She received her Ph.D. in Industrial Engineering and Management Sciences from Northwestern University in 2004. She is the winner of the 2003 QSR Best Student Paper Contest and the 2005 IIE Pritsker Doctoral Dissertation Award (3<sup>rd</sup> Place).

### **Brief Biographical Sketches for Candidates for I-Sim Secretary**

SEONG-HEE KIM is an Associate Professor in the H. Milton Stewart School of Industrial and Systems Engineering at Georgia Institute of Technology. Her research interests center on ranking and selection procedures for stochastic simulation, optimization via simulation, statistical output analysis, quality control, and applications of simulation methods to environmental management. She is an associate editor in the simulation area of Operations Research and OR/simulation area of The American Statistician. She also served as Treasurer in 2006-2008 for Inform Simulation Society. For more information please see [http://www2.isye.gatech.edu/people/faculty/Seong-Hee\\_Kim/](http://www2.isye.gatech.edu/people/faculty/Seong-Hee_Kim/).

RAGHU PASUPATHY is an Assistant Professor of Industrial and Systems Engineering at Virginia Tech. He received his B.Tech and Ph.D. degrees from the Indian Institute of Technology, Chennai, India and Purdue University respectively. His primary research interests are in stochastic simulation methodology with a strong focus on simulation optimization, stochastic root finding, and random-vector generation. He has been a member of INFORMS since 1999, served as the associate newsletter editor of I-Sim News from 2006-2008, and has been the newsletter editor of I-Sim News since 2008. More information can be obtained through his website at <https://filebox.vt.edu/users/pasupath/pasupath.htm>.

### **Brief Biographical Sketches for Candidates for I-Sim Council**

CHRISTINE CURRIE is a lecturer in the School of Mathematics at the University of Southampton. She is an active member of the simulation community in the UK, as joint chair of the UK's Operational Research Society Simulation Special Interest Group and Book Review Editor for the Journal of Simulation. Research interests are in healthcare simulation, the analysis of simulation output and revenue management. Christine is a regular contributor to the Winter Simulation Conference and also attended the INFORMS Simulation Society Research Workshop in Warwick in June 2009.

RAYMOND HILL is a Professor of Operations Research at the Air Force Institute of Technology (AFIT). Ray received his PhD from The Ohio State University in 1996 and retired from the Air Force in 2003 after spending the majority of his career in the Analytical arena. He is active in the Winter Simulation Conference having chaired the Military Track three times (unofficially two other times), served as Proceedings Co-Editor twice, and is the General Chair designate for the 2013 conference. He is an Associate Editor for Naval Research Logistics, Military Operations Research, Journal of Defense Modeling and Simulation, Journal of Simulation, and the International Journal of Mathematics in Operational Research. He teaches courses in applied statistics, design of experiments, forecasting and runs the department's Test and Evaluation Certificate Program.

PAUL ROGERS is an Associate Professor in the Department of Mechanical and Manufacturing Engineering at the University of Calgary, and a Director of that university's Healthcare Operational Excellence (HOPE) Laboratory. His research and teaching interests include: models for the design and analysis of healthcare systems; production planning and control systems; manufacturing strategy; distributed and dynamic scheduling. He has

twenty-five years of experience with simulation in teaching, research, and consulting roles during time spent at universities in three countries (the University of Calgary in Canada, Purdue University in the USA, and Cambridge University in England). He is a Professional Engineer and a member of IIE, APICS, and INFORMS. He holds PhD, MEng, and BA degrees from Cambridge University in England.

OLIVER ROSE is Professor for Modeling and Simulation in the Department of Computer Science at the Dresden University of Technology, Germany. He received an M.S. degree in applied mathematics (1992) and a Ph.D. degree in computer science (1997) from the University of Würzburg, Germany. His main research interests are modeling and simulation of complex production systems, and the design and analysis of operational control methods for semiconductor manufacturing facilities and complex assembly lines. He is a member of IEEE, ASIM, and INCOSE and INFORMS Simulation Society.

PAUL J SANCHEZ studied economics as an undergraduate at MIT. While completing his degree he worked concurrently at the Harvard School of Public Health doing biostatistical analyses and programming. After graduation, he did econometric analyses and statistical computing at University of Rhode Island, moving on to database consulting and building customized Material Requirements Planning (MRP) systems at Mitrol, Inc. He headed back to school for graduate studies at Cornell University, where he earned M.S. and Ph.D. degrees in Operations Research. His dissertation investigated the use of spectral analysis as a statistical design of experiments technique for discrete-event simulation models. Since completing his Ph.D. he has held academic positions in the Systems and Industrial Engineering department at the University of Arizona and the Computer Science department at Parks College of St. Louis University. In 1999 he joined the faculty of the Operations Research department at the Naval Postgraduate School. His research is based out of the NPS SEED Center for Data Farming, a group whose research efforts combine statistical design of experiments with simulation technology and high-speed computing to gain insights into the behaviors of large-scale/complex systems. Paul has been an active member of the simulation community for over 25 years. He has attended every Winter Simulation Conference since his first one in 1983, and has contributed to the conference and the community in a variety of roles over the years: author, session chair, track chair, referee, local arrangements chair, member of the TeX/LaTeX processing committee, and proceedings editor.