



Sixth St. Petersburg Workshop on Simulation
June 27-July 3, 2009
St. Petersburg State University
St. Petersburg, Russia

The Department of Stochastic Simulation of St. Petersburg State University is sponsoring its sixth simulation workshop, in cooperation with the INFORMS Simulation Society (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 of sophisticated simulation techniques. The workshop is also open to those who would like to participate without presenting a paper.

The previous Workshops took place in 1994, 1996, 1998, 2001 and 2005. The selected advanced proceedings of the Workshops were published as special issues of the *Journal of Statistical Planning and Inference* (2000, Vol. 85, No. 1/2, 2005, Vol. 132, No. 1/2, 2007, Vol. 137, No 8, 12).

A proceedings volume will be available at the opening session. A volume of the selected extended proceedings will be published as a special issue of the *Journal of Statistical Planning and Inference* in 2010.

The sixth Workshop will take place in a hotel near the historical center of St. Petersburg. 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.

Organizing Committee:

Viatcheslav B. Melas (Russia), Co-Chair
Barry L. Nelson (USA), Co-Chair
N. Balakrishnan (Canada)
Ekaterina Bulinskaya (Russia)
Holger Dette (Germany)
Subir Ghosh (USA)
Andrey Pepelyshev (Russia), Secretary
Jagdish Srivastava (USA)
Weng Kee Wong (USA)

Workshop Topics:

Methodology/algorithms for stochastic simulation
Monte Carlo and quasi Monte Carlo methods
Experimental design
Stochastic modeling in finance
Stochastic modeling in physics, chemistry and mechanics
Stochastic modeling and biology
Extremes of random processes
Applied statistical procedures
Queues and other discrete-event systems

Program Committee:

A. Andronov (Latvia)	Nancy Flournoy (USA)	Mei-Ling Ting Lee (USA)	Valentin V. Petrov (Russia)
A. Atkinson (UK)	Subir Ghosh (USA)	Viatcheslav Melas (Russia)	Irene Poli (Italy)
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Jose M. Bernardo (Spain)	David Kelton (USA)	Barry L. Nelson (USA)	Rainer Schwabe (Germany)
Holger Dette (Germany)	Jack Kleijnen (The Netherlands)	Valery B. Nevzorov (Russia)	Dmitrii Silvestrov (Sweden)
Sergei M. Ermakov (Russia), Chair	Nikolay Krivulin (Russia)	Vladimir Nekrutkin (Russia)	Jagdish Srivastava (USA)
Valerii Fedorov (USA)	Patrick Laycock (UK)	Ingram Olkin (USA)	Douglas Wiens (Canada)
		Jordi Ocana (Spain)	Weng Kee Wong (USA)

Call for papers:

Original papers on Workshop topics are solicited. Authors should submit electronic versions of papers during the period January 1 to January 31, 2009 to Prof. V. Melas using e-mail: v.melas@pochta.tvoe.tv. All papers will be reviewed by the members of the International Program Committee or by the invited session organizers. The submission should be in standard LaTeX using the standard one-column article style at 10pt character size with the page size 12.5cm x 19.5cm. The maximum length is 6 pages. Detailed requirements will be posted at: <http://vega.math.spbu.ru>. The registration fee is expected to be about 300 euro. The registration form as well as financial and accommodations details will be posted at the web site by September 30.