RECENT DEVELOPMENTS IN STANDARDIZED TIME SERIES

Organized and Chaired by
Robert G. Sargent
Department of Industrial Engineering
and Operations Research
Syracuse University
Syracuse, New York 13210

The purposes of these two panel sessions are to present recent research results and to have a panel discussion on future research directions in standardized time series. Because the major research results presented by the panelists will be published in archival journals, they have been asked to publish in the conference proceedings either an extended abstract of their work with appropriate references or a paper describing their results for the practitioner.

Session I

1. "Overview of Standardized Time Series"

Lee Schruben School of Operations Research and Industrial Engineering Cornell University Ithaca, NY 14853

"Extension of Standardized Time Series to Continuous Time Statistics"

Ardavan Nozari AT&T Bell Laboratories 600 Mountain Avenue Murray Hill, NJ 07974

3. "Ranking and Selection Problems Using Standardized Time Series"

David Goldsman School of Industrial and Systems Engineering Georgia Institute of Technology Atlanta, GA 30332

Session II

4. "Comparison of Two Stationary Stochastic Processes Using Standardized Time Series"

Bor-Chung Chen Robert G. Sargent Department of Industrial Engineering and Operations Research Syracuse University Syracuse, NY 13210

5. "Asymptotic Theory for Standardized Time Series"

Peter Glynn Department of Industrial Engineering University of Wisconsin-Madison Madison, WI 53706

Donald Inglehart Department of Operations Research Stanford University Stanford, CA 94305

6. "Future Research in Standardized Time Series" Panel discussion by the speakers