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College on
Simulation

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INSTITUTE FOR OPERATIONS RESEARCH AND THE MANAGEMENT SCIENCES

NEWSLETTER

President's Message

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During the early part of this year several appointments have been made to various College functions. I would like to summarize them for you here.

First, I have appointed Lee Schruben to run as the INFORMS College on Simulation candidate for the sections liaison position on the INFORMS Board (and he has graciously accepted). This is a position for which I think Lee is eminently qualified, and I consider the College fortunate to have Lee's acceptance to run for this important position. Bruce Schmeiser will be nominating Lee for this position at the INFORMS meeting in San Diego. (We should also recognize that the College has been equally fortunate to have had Dean Hartley serve in this position, and to have had Bruce Schmeiser serve on the ORSA council previous to the formation of INFORMS.)

I am pleased to announce the appointment of the following people as the initial membership of the Lifetime Professional Achievement Award (LPAA) Committee: Steve Roberts (chair), Gordon Clark, and Dave Goldsman. The purpose of the LPAA is "to recognize major contributions to the field of simulation that are sustained over most of a professional career, with the critical consideration being the total impact of those contributions on computer simulation." This award is given "at most" once a year and will be administered by the LPAA Committee. Clearly, this committee has a major responsibility to the simulation community to provide meaningful recognition to those deserving individuals who have made such "major contributions to the field of simulation." I can think of no finer group of individuals to whom the College could entrust this responsibility than Steve, Gordon, and Dave.

Also, I am equally pleased to announce two additional appointments. Sheldon Jacobson will join Richard Fujimoto and Peter Glynn on the Outstanding Simulation Publication Award (OSPA) Committee. Sheldon has been a longtime, active member of this College as well as a past officer. And Tom Schriber, the recipient of the 1996 Distinguished Service Award (DSA), will join Steve Roberts and Jim Wilson on the DSA Committee. For a short synopsis of some of Tom's many contributions to the field of simulation, see the article on his award in this Newsletter. I am confident that both Tom's and Sheldon's contributions to these committees will serve to maintain their record of high standards.

I encourage you to extend your congratulations to each one mentioned above.

One other note on committees. As a result of discussions last fall on the future position the College should take regarding its World Wide Web Page (and its relationship to the Newsletter), a committee was formed to investigate the issue and to provide a recommendation for a future direction. This committee consists of Russell Barton (chair), Diane Bischak, and Peter Welch. They will be giving a summary of their findings at the upcoming INFORMS meeting in San Diego. I know that there is much interest in this and encourage you to attend the INFORMS/CS business meeting in order to provide your input.

I look forward to seeing you at the San Diego INFORMS meeting this May!

Jeffrey D. Tew
President, INFORMS College on Simulation

Editor's Corner

In this edition of the Newsletter are several items requiring your attention. One is the first Call for Nominations for the Lifetime Professional Achievement Award (LPAA). This new award has come into existence after a long period of careful development by Jim Wilson, Richard Nance, and Bob Sargent and with a good deal of input from other members of the College. I'm sure that the LPAA Committee will have a difficult choice to make among a number of outstanding candidates. The initial recipient will be a memorable one, so get those nominations in to the committee.

A second matter of importance is your review of proposed updates and changes in the Bylaws of the College. Dave Goldsman has graciously typed these up for inclusion in the Newsletter. Please read them over and consider them for discussion during the College meeting at the INFORMS meeting in San Diego.

Also in the Newsletter this time around is an announcement of a new book by Michael Fu and Jian-Qiang Hu, calls for nominations for the College's Outstanding Simulation Publication and Distinguished Service Awards, and articles on the recipients of these awards given at the 1996 Winter Simulation Conference. Finally, please note that a paper on modeling of simulation input processes by Mary Ann Flanigan Wagner and Jim Wilson has been chosen as the *IIE Transactions* Best Paper for 1996. Congratulations, Mary Ann and Jim!

-- Diane Bischak

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WSC Proceedings Available

The College on Simulation has obtained some "extra" Proceedings from the 1991, 1992, and 1993 Winter Simulation Conferences. As a public service, the College will send a Proceedings to certain organizations at no charge. Such organizations might include domestic or foreign libraries or schools that would not normally have enough funding to otherwise obtain the Proceedings. If you know of a worthy organization in need of a Proceedings, please send a note (along with a quick justification for your request) to:

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 Georgia Institute of Technology
 Atlanta, GA 30332
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To join, send name, address, e-mail address (if applicable), and the appropriate fee to: John Charnes, School of Business, 345M Summerfield Hall, University of Kansas, Lawrence, KS 66045-2003. Make checks payable to INFORMS College on Simulation. Please pass along this announcement to others who might be interested in joining. First Class postage paid at Linthicum, Maryland. POSTMASTER: Send address changes to *INFORMS College on Simulation Newsletter*, 901 Elkridge Landing Road, Suite 400, Linthicum, MD 21090.

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Layout and design: Jeanne Yoder



Schriber Receives INFORMS College on Simulation 1996 Distinguished Service Award

Thomas J. Schriber, Professor of Computer and Information Systems in the School of Business Administration, University of Michigan, is the recipient of the 1996 Distinguished Service Award given by the INFORMS College on Simulation. The award for long-standing, exceptional service to the simulation community was presented at the 1996 Winter Simulation Conference in Coronado, California.

A nominator wrote in part: "Tom is a living legend in the simulation community. Through his book, his teaching at the University of Michigan, his tutorials at the Winter Simulation Conference, and world-wide exposure as a guest lecturer and visiting scholar, he has provided a quality introduction to management science and simulation for legions of people."

Schriber has been a professor at the University of Michigan since 1966, and his "red book" was first published in 1974. He has been a contributing member to the simulation community for well over twenty years. He has been an editor of *Simulation*, *The Annals of Operations Research*, *Decision Sciences*, *ACM/SIGSIM Simuletter*, and the *International Journal of Flexible Manufacturing Systems*.

The members of the 1996 Distinguished Service Award Committee were Steve Roberts (chair), Alan Pritsker, and Jim Wilson.

Report on the Simulation Area of the *INFORMS Journal on Computing*

by David Kelton, Area Editor

Since my last report to the INFORMS/CS Newsletter (on November 2, 1996), no new papers have been submitted, two have been accepted, and none have been rejected. Currently there are three papers in various stages of the reviewing and revision process.

The Area Policy statement (in LaTeX input format) is in the file `areapolicy.tex` and may be obtained by anonymous ftp to `econqa.cba.uc.edu (cd pub/keltond/joc)`.

Submitted by David Kelton (`david.kelton@uc.edu`), Area Editor, March 13, 1997.

Call for Nominations INFORMS College on Simulation 1997 Outstanding Simulation Publication Award

To recognize outstanding contributions to the simulation literature, the INFORMS College on Simulation annually sponsors an Outstanding Simulation Publication Award. Nominations for the 1997 Award should be sent by October 1, 1997 to the Awards Committee Chair:

Peter W. Glynn
Department of Engineering-Economic Systems and Operations Research
Stanford University
Stanford, CA 94305-4023
(415) 725-0554 (office) (415) 723-4107 (fax)
glynn@leland.stanford.edu

The complete set of rules governing the Award appeared in Vol. 19, No. 2 of the Newsletter (Fall 1985). The following summary includes an amendment to these rules that was passed by the College at its December 1991 Business Meeting. Anyone is eligible to win the Award. Journal articles, proceedings articles, books, and monographs copyrighted in 1993, 1994, 1995, and 1996 are eligible for the Award to be presented in 1997. Technical reports, research memoranda, working papers, theses, and dissertations are not eligible.

Nominations for the Award may be made by anyone, including the author(s), but they may not be made anonymously. Nominations should include:

(a) a copy of the written work, including all bibliographical information (in the case of books, the Awards Committee will obtain copies); (b) a short statement suitable for reading at the award ceremony if the work is chosen; and (c) any other information thought relevant by the nominator.

If given, the Outstanding Simulation Publication Award will be presented December 8, 1997 at the opening session of the 1997 Winter Simulation Conference, in Atlanta, Georgia, USA. The Award carries with it a cash prize of \$500.

Treasurer's Report

For the period 9/27/96 to 3/17/97, the INFORMS College on Simulation had the following transactions at the Mercantile Bank of Lawrence (KS).

Balance Forward		\$16,498.72
Revenues		
Return of WSC'96 Seed Money	\$2,000.00	
Interest Earned	153.03	
Total Revenues		\$ 2,153.03
Disbursements		
Seed Money, WSC 97	\$2,000.00	
Women and Minority Program, WSC 96	700.00	
Outstanding Publication Award	500.00	
Ph.D. Colloquium	400.00	
WSC'96 Business Meeting Expenses	213.23	
Fall 96 Newsletter	205.75	
WSC'96 Plaques	79.69	
Bank Charges	77.65	
Quicken 6 Software	26.68	
Total Disbursements		\$ 4,203.00
Net (Revenue-Disbursements)		(2,049.97)
Balance Forward		\$14,448.75

In addition to the above funds, the College has on account at INFORMS \$4,087.89 (10/31/96), bringing the net worth of the INFORMS/CS to \$18,536.64.

Respectfully Submitted,
John M. Charnes, Secretary/Treasurer, 3/17/97



Shahabuddin Wins INFORMS College on Simulation 1996 Outstanding Publication Award

Perwez Shahabuddin, Assistant Professor, Department of Industrial Engineering & Operations Research, Columbia University, has been awarded the 1996 Outstanding Publication Award of the INFORMS College on Simulation. Shahabuddin was given the award for the paper "Importance sampling for the simulation of highly reliable Markovian systems," which appeared in *Management Science* in 1994. As a nominator wrote, "The paper describes provably effective (and asymptotically optimal) importance sampling techniques for the simulation of rare events arising in a broad class of reliability models. Besides being elegant mathematically, the paper has important practical applications. The techniques described have been implemented in IBM Research's SAVE package for modeling fault-tolerant computer systems." An earlier version of Shahabuddin's paper was recognized with the first prize in ORSA's George E. Nicholson Student Paper Competition in 1990.

The members of the 1996 Outstanding Publication Award Committee were Richard Fujimoto (chair), Paul Glasserman, and Peter Glynn.

Wagner and Wilson Win *IIE Transactions* Best Paper Award for 1996

The paper "Using Univariate Bezier Distributions to Model Simulation Input Processes" by Mary Ann Flanigan Wagner and James R. Wilson, published in *IIE Transactions*, Vol. 28, No. 9, pp. 699-711, has been awarded the *IIE Transactions* Best Paper Award for 1996.

The winners will present their work at the Sixth Industrial Engineering Research Conference, to be held in Miami Beach, Florida, on May 17 and 18. The Best Papers session will be held on Sunday, May 18 at 3:00 p.m.

Mary Ann Flanigan Wagner received her Ph.D. from Purdue University in 1993. She currently works at Boeing Information Services in Vienna, Virginia, where her responsibilities include simulation modeling and analysis. Her principal interests are in simulation language development, modeling and analysis. She is a member of INFORMS.

James R. Wilson is a professor and Director of Graduate Programs in the Department of Industrial Engineering at North Carolina State University. He served as Departmental Editor of *Management Science* for Simulation (1988-1992) and Program Chair of the 1992 Winter Simulation Conference (WSC). He is an active member of the INFORMS College on Simulation, currently serving as a corepresentative of the college on the WSC Board of Directors.

Report of the Simulation Area Editor of *Operations Research*

by Barry L. Nelson, Area Editor

The Simulation Area of *Operations Research* publishes high-quality papers on simulation methodology and applications. The Simulation Area also reviews papers involving statistical problems in operations research. Associate Editors are Peter Haas, IBM Research; David Kelton, University of Cincinnati; Susan Sanchez, University of Missouri-St. Louis; and Mike Taaffe, University of Minnesota.

As of March 13, 1997 there have been 2 submissions for 1997; one has been rejected, and the other is in review. In 1996 there were 10 submissions, of which 4 were rejected, 4 are in their review, and 2 are with the authors for revision. The average time from submission to report in the Simulation Area is 123 days, with a standard deviation of 86 days.

To submit a paper, send four copies of the manuscript, plus the statement of contribution, list of subject categories, and copyright transfer agreement, to

Barry L. Nelson, Area Editor
Department of Industrial Engineering and Management Sciences
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Detailed submission information, including the complete mission statement for the Simulation Area and instructions for mail and electronic submission, can be found on the World Wide Web at <http://www.iems.nwu.edu/~nelson/>.

Status Report of the Simulation Department of *Management Science*

by Pierre L'Ecuyer, Departmental Editor

During the year 1996, 15 new papers have been submitted to the Simulation Department of *Management Science*; and editorial work has been completed on 14 papers, with 4 paper accepted, 6 papers rejected, and 4 papers withdrawn. For comparison, we had 7 new submissions in 1995 and 19 in 1994. So far this year, we received 3 new submissions.

Currently the Simulation Department has 18 papers in process, including 3 for which more than 4 months have elapsed without editorial feedback being provided to the author(s). I know that such long delays are unacceptable. Dear referees, please help us reduce them.

The Simulation Department seeks high-quality papers dealing with any aspect of system simulation that is relevant to the practice or theory of management science. Authors can submit their paper to the Departmental Editor either by electronic mail (in the form of one self-contained TeX or LaTeX or postscript file, without encoding) or by regular mail (in four hardcopies). The full text of the Editorial Policy is available from the web page of the Department Editor:

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The Associate Editors for the Simulation Department are: Russell R. Barton of the Pennsylvania State University, Russell C. H. Cheng of The University of Kent at Canterbury, Halim Damerdjij of North Carolina State University, Paul Glasserman of Columbia University, Peter W. Glynn of Stanford University, and John D. Sterman of the Massachusetts Institute of Technology.

Event Calendar Spring 1997

INFORMS National Meeting, Town and Country Hotel, San Diego, May 4-7, 1997. WWW page <http://www.informs.org/Conf/SD97/>. Contact INFORMS Office, Phone: (401)274-2525 or (800)343-0062, email: np246005@brownvm.brown.edu.

INFORMS Conference on Information Systems and Technology, Town and Country Hotel, San Diego, May 4-5, 1997 (in conjunction with INFORMS). WWW page <http://www.informs.org/Conf/SD97/>. Contact Gary Koehler, Phone: (352)392-9600, Fax: (352)392-5438.

Canadian Operational Research Society (CORS) Annual Conference, Chateau Laurier, Ottawa, Canada, May 26-28, 1997. WWW page <http://www.business.carleton.ca/cors97/>. Contact Darren Meister, Carleton University, Phone: (613)520-2600 Ext. 2397, Fax: (613)520-4427, E-mail: cors97@business.carleton.ca or dmeister@business.carleton.ca.

European Simulation Multiconference: ESM'97, Istanbul, Turkey, June 1-4, 1997. Contact Prof. Dr. Ali Riza Kaylan, Bogazici University, Dept. of Industrial Engineering, 80815 Bebek, Istanbul, Turkey, Phone: 90-212-263-1540/2075, Fax: 90-212-265-1800, E-Mail: kaylan@boun.edu.tr.

Performance Tools '97, 9th International Conference on Modeling Techniques and Tools for Computer Performance Evaluation, and PNP97, 7th International Workshop on Petri Nets and Performance Models, Conference Center, Palais du Grand Large, St Malo, France, June 2-6, 1997. WWW page <http://222.irisa.fr/tools97>. Contact Raymond Marie, Irisa, Phone: (+33) 99 84 72 95, Fax: (+33) 99 84 71 71, Email: tools97@irisa.fr.

PADS '97, 11th Workshop on Parallel and Distributed Simulation, Burg Lockenhaus, near Vienna, Austria, June 10-13, 1997. WWW page <http://www.it.kth.se/labs/sim/pads97>. Contact Alois Ferscha, Universitaet Wien, Phone: (+43 1) 408 63 66 18, Email: ferscha@ani.univie.ac.at.

1997 ACM SIGMETRICS International Conference on Measurement and Modeling of Computer Systems, Seattle, WA, June 15-18, 1997. WWW page <http://www.research.att.com/conf>. Contact John Zahorjan, University of Washington, Phone: (206) 685-2695, Email: an@cs.washington.edu.

9th INFORMS Applied Probability Section Conference, Cambridge Marriott Hotel, Cambridge, MA, June 30-July 2, 1997. Contact Michael Caramanis, Manufacturing Engineering, Boston University, Phone: (617)353-3247, Fax: (617)353-5548, Email: mcc@buenga.bu.edu or ap97@bu.edu.

Summer Computer Simulation Conference (SCSC'97), Key Bridge Marriott, Arlington, VA, July 13-17, 1997. Contact Brian Goldiez, Institute for Simulation and Training, University of Central Florida. WWW page <http://www.scs.org/confernc>.

EURO/INFORMS, Barcelona, Spain, July 14-17, 1997. Contact Burton Dean, San Jose State University, Phone: (408)924-3551.

International Symposium on Mathematical Programming, EPFL, Lausanne, Switzerland, August 24-29, 1997. WWW page <http://dmawww.epfl.ch/rosa.mosaic/ism97/orga.html#1>. Contact Dominique DeWerra, Phone: 41-21-693-2562, Fax: 41-21-683-2220, Email: dewerra@elma.epfl.ch.

1st World Congress on Systems Simulation (2nd Joint Conference of International Simulation Societies) Singapore, September 1-4, 1997. WWW page <http://www4.informatik.uni-erlangen.de/~rimane/wcss97.html>. Contact Rainer Rimane, Email: rimane@informatik.uni-erlangen.de.

Second LAAS International Conference on Computer Simulation (ICCS '97), Beirut, Lebanon, September 1 - 4, 1997. Contact Miss Joumana Hermez, Tel: +(961) 1 - 631 265, Fax: +(961) 1 - 344 668, Email: laas@cnrs.edu.lb.

IEEE International Conference on Systems, Man, and Cybernetics, Hyatt Orlando Hotel, Orlando, October 12-15, 1997. WWW page <http://www.rpi.edu/~smc97>. Contact Mansoor Mollaghasemi, Phone: (407)823-0216, Fax: (407)823-3413, Email: mol@engr.ucf.edu.

9th European Simulation Symposium and Exhibition: Simulation in Industry, University of Passau, Passau, Germany, October 19-23, 1997. General Chair: Winfried Hahn Phone: ++49 851 509 3050, Fax: ++49 851 509 3042, Email: hahn@fmi.uni-passau.de.

INFORMS National Meeting, Hyatt Regency, Dallas, October 26-29, 1997. Contact Paul Jensen, Dept. of Mechanical Engineering 62200, University of Texas, Austin, TX 78712.

1997 Winter Simulation Conference, Renaissance Waverly Hotel, Atlanta, Georgia, December 7-10, 1997. Contact Barry L. Nelson, WSC '97 Program Chair Phone: (847)491-3747, Fax: (847)491-8005, Email: nelsonb@nwu.edu. WWW page <http://www.wintersim.org>.

1998 Western MultiConference, Catamaran Resort Hotel, San Diego, California, January 11-14, 1998. Contact Dr. Francois E. Cellier, University of Arizona, Email: Cellier@ECE.Arizona.Edu. WWW page <http://www.scs.org/confernc>.

1998 Winter Simulation Conference, Grand Hyatt Hotel, Washington, DC, December 13-16, 1998. Contact John S. Carson, Phone: (770)955-1501, Fax: (770)955-1592, Email: johnc@autosim.com, or Mani Manivannan, Phone: (503)499-3550, Fax: (503)499-3858, Email: mani@eniach.com. WWW page <http://www.wintersim.org/wsc98.htm>.

**Minutes of the INFORMS College on Simulation Business Meeting
held at the
1996 Winter Simulation Conference (WSC'96)
Coronado, California, 10 December 1996**

The meeting was called to order at 4:50 PM by Vice President Mike Taaffe.

In the interest of saving time for business to be discussed later, just the officers present at the meeting were introduced. A list of all attendees is attached to these minutes.

The minutes of the 5 November 1996 business meeting in Atlanta were distributed and approved.

Brief reports were given by John Charnes on the college finances and by Jim Wilson, David Kelton, and Barry Nelson on the status of the simulation departments of *Management Science*, *INFORMS Journal of Computing*, and *Operations Research*, respectively. Full reports appear in the Fall 1996 issue of the Newsletter.

Diane Bischak reported that the Fall 1996 Newsletter had been mailed.

Vice President Mike Taaffe asked for volunteers to organize sponsored sessions for the Fall 1997 INFORMS meeting in Dallas.

Sigrun Andradottir reported that there were approximately 20 applications for the awards to support women and underrepresented minority attendees at WSC'96. The four awardees (Connie Nott, Natacha E. Thomas, Kelly Ann Sullivan, and Tamminh Tran) were announced, and those present at the meeting were thanked for attending WSC'96.

Steve Roberts introduced Tom Schriber, the winner of the INFORMS/CS 1996 Distinguished Service Award, who was selected by the committee composed of Steve Roberts, Alan Pritsker, and Jim Wilson.

Richard Fujimoto introduced Perwez Shahabuddin, winner of the INFORMS/CS 1996 Outstanding Publication Award.

Enver Yucesan reported on the Ph.D. Student Colloquium at WSC'96. Six students gave presentations, and Russell Cheng made the opening remarks.

Barry Nelson reported on WSC'97, at which the Ph.D. Student Colloquium will be joined with the poster session. A change in the due date for submission of papers by Ph.D. students was discussed. September 1 is felt by some to be too early, and October 1 might be better.

Steve Roberts reported on the college's representatives to the WSC Board. Steve is retiring from the Board. The college is the most active, and the easiest to represent. He expressed the concern that we want two voices from the college on the Board, because WSC needs the continuing input of the good ideas from INFORMS/CS people. Bob Sargent moved that two representatives from INFORMS/CS continue to be sent to the WSC Board meetings. The motion carried.

Bob Sargent recommended that members send nominations for representative to Jeff Tew by January 15, 1997. Dave Withers indicated that the sooner the representative was chosen, the better it would be for the WSC'97 committee because the names of the Board Members appear on the conference letterhead.

Old Business

Jim Wilson distributed two documents: a Proposal for a Lifetime Professional Achievement Award, which was also distributed to the members by e-mail and is on the college web site; and a clarification of the relationship between the INFORMS/CS Distinguished Service Award and the Proposed Lifetime Professional Achievement Award. Jim elaborated on the differences between the two awards and discussed the modifications to the proposal resulting from the discussion at the business meeting in Atlanta in the fall of 1996.

Barry Nelson initiated a discussion of the cash award indicated in Item 3.b. of the proposal. Paul Sanchez asked if the selection committee could obtain resumes from award nominees without their knowledge. This has been done in the past for the Distinguished Service Award.

Some individuals think that the proposed Lifetime Professional Achievement Award should be presented at INFORMS national meetings, but this has yet to be decided.

Dean Hartley moved that the members of the INFORMS/CS Ad Hoc Awards Committee—Dick Nance, Bob Sargent, and Jim Wilson—should be eligible to receive the award if it is created. The motion carried.

Minutes (continued):

New Business

Barry Nelson pointed out the need for a list of keywords for simulation papers, which could be used for indexing the papers on the WSC'97 CD-ROM. Barry requested that the formation of a committee to establish such a list be put on the agenda of the next business meeting.

Jeff Tew would like to get a sense from the members if there is support for getting corporate sponsorship of college activities. Jeff will put on the college web site an item related to this.

Peter Welch inquired about maintenance of the college's web site. Diane Bischak read a statement that Peter had sent to the college officers. Bruce Schmeiser said that he thinks the web site should be maintained by an unpaid volunteer. Lee Schruben sees this as a chance for newer members to become involved in college activities. Dave Withers suggested that people who are interested in volunteering to maintain the web site should send their name to Jeff Tew.

Dean Hartley reported on his role as Division B representative on the INFORMS Board of Directors. He represents five sections, but his term is expiring soon. We should think about nominating candidates for representative, which requires attending Board meetings at each INFORMS national meeting (they usually take all day Sunday, and half of Monday). The representative also attends the midterm meeting and is reimbursed for reasonable travel expenses. Division B is composed of five subdivisions: Military Applications, Applied Probability, Decision Analysis, Communications, and Simulation. The division representatives are a large, vocal, and active group. The subdivisions nominate candidates, then a national election is held to choose the representatives.

The meeting was adjourned at 5:50 PM.

Respectfully submitted by John M. Charnes, Secretary/Treasurer

Attendees

Dave Withers	David.Withers@lexis-nexis.com	Keebom Kang	kkang@nps.navy.mil
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Proposed Bylaws of the INFORMS College on Simulation March 25, 1997

— Meant for Discussion Purposes —

Synopsis. With the goal of updating the College Bylaws in mind, I have put together Proposed Bylaws that I would like to discuss at the Spring 1997 College meeting. After such a discussion, we might then want to submit the Proposed Bylaws (with any appropriate changes) for a vote in the next Newsletter.

The following Proposed Bylaws of the College are meant to update our current Bylaws, which appeared way back in the Fall 1987 Newsletter. The Proposed Bylaws reflect (i) a number of amendments approved after a vote conducted in the Spring 1994 Newsletter; (ii) "obvious" changes due to the recent ORSA/TIMS to INFORMS conversion; (iii) additional "reasonable" changes meant to update and streamline the Bylaws, and to reflect operating reality.

I thank Barry Nelson, Bob Sargent, Bruce Schmeiser, and Jim Wilson for their assistance in compiling the Proposed Bylaws.

A list of the major proposed changes follows:

1. "INFORMS" replaces "TIMS" wherever appropriate.
2. Streamlined discussion of College membership for non-INFORMS members in Article III. Note that all non-INFORMS members of the College have all the rights and privileges of "regular" members, except the right to hold elective office.
3. Added short item on Dues in Article III. Note that INFORMS requires us to charge higher dues to non-INFORMS members. Currently, "regular" dues are \$5/year, and non-INFORMS dues are \$6/year.
4. In Article IV, we have proposed to split off Secretary and Treasurer into two offices. Currently, Secretary-Treasurer is one office.
5. In Articles IV, V, and VII, we have proposed that the President conduct elections and count votes. The Nominating Committee's major purpose would simply be to nominate candidates.
6. In Article IV, the new office terms would start on July 1 (instead of June 1). In Article V, proper nominations must be received by March 1 (instead of Feb. 1).
7. The Lifetime Professional Achievement Award Committee is now added to Article VII.
8. In Article VIII.2, we require a positive vote in the College business meeting in order for a proposed amendment to go on for a formal vote in the following Newsletter.
9. A new Article IX discusses the Newsletter.

Dave Goldsman
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The following are the Proposed Bylaws.

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.

Proposed Bylaws (continued):

- 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.

(continued on p. 12)

Proposed Bylaws (continued):

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 three times each year in conjunction with the Fall and Spring meetings of INFORMS and the Winter Simulation Conference. A quorum for business meetings shall be 15 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.

Announcement of Publication of:

***Conditional Monte Carlo:
Gradient Estimation and Optimization Applications***

by
Michael Fu
University of Maryland
and
Jian-Qiang Hu
Boston University

Published March 1997 by Kluwer Academic Publishers
Web Page: <http://kapis.www.wkap.nl/kapis/CGI-BIN/WORLD/book.htm?0-7923-9873-4>

Excerpt from Preface:

This book deals with various gradient estimation techniques of perturbation analysis based on the use of conditional expectation. Thus, gradient estimation is the goal, and conditioning is the unifying theme. In the setting of discrete-event stochastic simulation — to which this work is primarily addressed — the latter is often referred to as conditional Monte Carlo, albeit the usual context is variance reduction and not gradient estimation. Gradient estimation research based on these ideas has reached a point of maturity where some attempt to tie together the many various developments is warranted. We present a very general framework for deriving gradient estimators based on this technique. Furthermore, we illustrate the practical purview of the technique by presenting applications to queueing and inventory, and also to more “exotic” application areas such as financial derivatives pricing and statistical quality control.

To researchers already in the area, we would hope to offer a unified perspective and to adequately summarize the state of the art. To researchers new to the area, we attempt to offer a more systematic and accessible means of understanding the techniques without having to scour through the immense literature and learn a new set of notation with each paper. To practitioners, we provide a number of diverse application areas, having tried to write the book in such a way that makes the intuition accessible without having to fully commit to understanding all of the theoretical niceties. In sum, the objectives of this monograph are two-fold: to bring together many of the interesting developments in perturbation analysis based on conditioning under a more unified framework, and to illustrate the diversity of applications to which these techniques can be applied.

The contents of the book are divided ostensibly into two parts. The first part deals with most of the theory, whereas the second

part describes the various application areas. Chapter 1 is an introduction to the gradient estimation problem for stochastic discrete-event systems. We describe some key ideas in perturbation analysis, introduce the basic tools for establishing unbiasedness and strong consistency, and provide a preview of the contents contained in the following chapters. The next three chapters contain most of the theory. In Chapter 2, we describe the ideas of conditional Monte Carlo for gradient estimation through three extended examples. In Chapter 3, we apply the conditioning ideas to stochastic gradient estimation in the generalized semi-Markov process (GSMP) framework by deriving the general estimators for timing parameters and for structural parameters, and proving their theoretical properties. In Chapter 4, we demonstrate the generality of the framework by relating it to various other related results in the literature.

The second part contains the various application areas. Chapter 5 serves as an introduction to this part by providing a capsule view of the previous three chapters in largely non-technical terms and by presenting some basics of stochastic gradient-based optimization via simulation. Each of the following three chapters is intended to be self-contained enough so that the reader interested in a particular application area can go directly to the pertinent chapter after reading Chapters 1 and 5. In Chapter 6, we present many examples in the area of queueing, which has been the primary area of application for perturbation analysis. In Chapter 7, we describe some results in inventory systems, an important application area for operations researchers and managers. Lastly, Chapter 8 contains more recent examples of applications in other promising areas: maintenance; financial modeling, and in particular, the problem of option pricing; and statistical quality control.

Editor's note:

The INFORMS/CS Newsletter will publish announcements of new books about simulation and simulation methodology that are authored by College members. Please submit announcements to the Newsletter Editor.

Second International Symposium on Sensitivity Analysis of Model Output (SAMO 98) Venice, Ca' Dolfin, April 19-22 1998

Call for Papers

Topic: Sensitivity analysis (SA) aims to ascertain how a given model (numerical or otherwise) depends on its input parameters. SA can be thought of as a clearly defined and delimited discipline. Yet it occurs in a variety of different settings and fields, and it is hard to keep track of its progress. In spite of its apparent simplicity, in practice sensitivity analysis may be an arduous task even for models of limited complexity. Different branches of Mathematics and Statistics have produced very different and original ways to carry out an efficient SA. The sensitivity analysis community - composed of investigators from a wide spectrum of disciplines ranging from Mechanics to Economics - met for the first time in September 1995 (see <http://www.ei.jrc/samo>). This second International symposium will build on the first successful cross-fertilisation exercise to strengthen the role of sensitivity analysis as a prerequisite for model building in all settings - be it diagnostic or prognostic - and all fields - be it exact or social sciences - where models are used and developed (see background).

Where and When: SAMO 98 will be held in the "Aula Magna di Ca' Dolfin", University of Venice, from Sunday 19 April to Wednesday 22 April 1998. Registration starts at 11 a.m. on Sunday, 19 April 1998.

Scientific Programme: The provisional outline of the conference programme is as follows:

Sensitivity Analysis Epistemology
Variance Based Methods
Screening Methods
Bayesian Sensitivity Analysis
Inverse Problems
Reliability
Applications of SA

Invited Speakers Programme: Invited lectures are given by members of the SAMO Scientific Committee and guest speakers(*). Provisional titles of the invited lectures are as follows:

Terry Andres, SECL Whiteshell Labs, Canada
SAMPLE: Software to Generate Experimental Designs for Large Sensitivity Analysis Experiments

Bruce Beck, University of Georgia, USA
Structural Error and the Identification of Structural Change in the Behaviour of Environmental Systems

*Russell Cheng, University of Kent, UK
Model Selection by Parametric Bootstrapping: A Powerful Alternative to Bayes

Roger Cooke, Delft University of Technology, Netherlands
Active Issues in Recent Applications of Uncertainty Analysis

David Draper, University of Bath, UK
The Bayesian Approach to Model Uncertainty: Methods and Applications

*David Hamby, University of Michigan, USA
Practical Applications of Sensitivity Analysis in Environmental Modeling

Jon Helton, University of Arizona, USA
Uncertainty and Sensitivity Analysis in Performance Assessment for the Waste Isolation Pilot Plant

Eduard Hofer, GRS, Germany
Sensitivity Analysis for Long-Running Computer Models

Toshimitsu Homma, Japan Atomic Energy Research Institute, Japan
Uncertainty and Sensitivity Analysis in Accident Consequence Assessments

Jack Kleijnen, Tilburg University, Netherlands
Statistical Theory on Design of Experiments, Applied to Simulation

Masato Koda, IBM Research, Japan
tochastic Sensitivity Analysis and Adaptive Critic Reinforcement Learning

Micheal Mackay, Los Alamos Laboratory, USA
Evaluating Uncertainty in Stochastic Simulation Models

*Naomi Oreskes, New York University, USA
Informing Judgement: Models, Sensitivity Analysis, and the Real World

Hershel Rabitz, Princeton University, USA
Managing the Tyranny of Parameters in Mathematical Modeling

Andrea Saltelli, Environment Institute, JRC Ispra, Italy
Are Variance based SA Methods Healthy for Your Models?

Marian Scott, University of Glasgow, UK
Sources of Uncertainty in Environmental Models and their Quantification

David Stanners, European Environment Agency, Denmark
The Need for Sensitivity Analysis in Integrated Environmental Assessment

(continued on p. 15)

Second International Symposium on Sensitivity Analysis of Model Output (continued):

Tamas Turanyi, Central Research Institute for Chemistry,
Hungary Development of Chemical Kinetic Models using
Sensitivity Analysis Information

In addition to the above, there will be tutorial and poster sessions. Provisional arrangement for these sessions are as follows:

Tutorials — Sunday, 19 April, 2:30pm - 5pm

Posters—Monday & Tuesday, 20 & 21 April, 4pm-6:30pm

Organizers: SAMO 98 is organized jointly by the Environment Institute of the Joint Research Centre of the EC and the University of Venice, Italy.

Abstracts and Pre-proceedings: A three page abstract, including a title, author name(s) and address(es), should be submitted to Dr. Karen Chan, Environment Institute, European Commission, Joint Research Centre, TP 272, 21020 Ispra (VA), ITALY, no later than 15 June 1997.

It is possible to send the abstracts by electronic mail (to "karen.chan@jrc.it") and via the Web. In this case, documents should be prepared in LATEX, WORD for Windows, or WordPerfect format. Instructions for Web submission are available at "<http://www.ei.jrc.it/samo>".

Authors will receive notification of acceptance of their abstract by 15 September 1997. Final versions of the abstracts for oral and poster presentation must be submitted by 21 December 1997 to ensure inclusion in the pre-proceedings. The pre-proceedings will be published by the European Commission.

Important Dates:

Submission of Abstracts (3 pages): June 15, 1997
Notification of Acceptance to Authors: September 15, 1997
Registration: October 15, 1997
Final manuscripts: December 21, 1997

Registration:

The conference fee per participant, inclusive of the pre-proceedings and conference dinner (in a Venetian palace), is

Lit. 440,000 registration before 15 October 1997
Lit. 540,000 registration after 15 October 1997

Students under the age of 26 will receive a Lit. 200,000 discount. Proof of status and age is required and should be submitted with your registration form. Special allowances will be given to scientists who come from Eastern European

countries.

Payment may be made by:

Bank transfer to Banca Nazionale del Lavoro (BNL) di Varese, c/o CCR Ispra (Italy), Account No.: 01005 - 50340 -5500/ SAMO98 (Please quote SAMO 98 in all communications.), or

International bank order/draft made payable to "European Commission, JRC Ispra". Please send your payment with your registration form to Dorit Schlittenhardt, Public Relations Unit, European Commission Joint Research Centre, TP 020, 21020 Ispra (VA), ITALY.

Please make sure that

- * the payment is in Lira, otherwise add 10% of the registration fee to the total amount;
- * all transfer fees must be met by the applicants;
- * a copy of the bank transfer is enclosed with your registration form.

Access to Venice: Venice can be reached by road, by train, by plane and by sea! The train reaches the historical city at the station of "Venezia S.L." which is located in front of the Grand Canal. Venice can be accessed by car, but parking could be difficult and expensive. The car terminal of "Piazzale Roma" is near the Congress room. Venice airport is connected with the car terminal of "Piazzale Roma" by public and private regular bus services. Buses take about 20 minutes to reach "Piazzale Roma". Venice is connected with Mestre by train and bus services; the journey takes approximately 15 min.

General Information:**Contact address:**

SAMO 98
c/o Environment Institute (EI)
European Commission Joint Research Centre
TP 272, 21020 Ispra (VA), ITALY
Fax. no.: ++ 39 332 78 5733
Email: karen.chan@jrc.it

For information about Venice, please contact:
Dr. Roberto Pastres
Department of Physical Chemistry
University of Venice
Dorsiduro 2137, Venice, ITALY
Fax. no.: ++ 39 415 29 8594
Email: pastres@unive.it

Call for Nominations for the INFORMS College on Simulation Distinguished Service Award

To recognize individuals who have provided long-standing, exceptional service to the simulation community, the Institute for Operations Research and the Management Sciences (INFORMS) College on Simulation 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:

1. elected offices in simulation societies;
2. editorial responsibilities for simulation such as department editor, area editor, and editor-in-chief;
3. conference responsibilities involving simulation such as program chair, proceedings editor, general chair, and being a member of 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, 1997. Letters of nomination should identify the nominee's areas of exceptional service, detailing the activities for which the nominee deserves this award. If possible, the nominee's vita should be included with the nomination letter. The individual or individuals making the nomination have the primary responsibility for justifying why the nominee should receive this award. If given, the award will be presented December 8, 1997, during the opening session of the 1997 Winter Simulation Conference in Atlanta, Georgia, USA.

Nominations should be sent to the Chair of the Selection Committee:

James R. Wilson
Department of Industrial Engineering
Riddick Labs, Yarbrough Drive
North Carolina State University
Raleigh, NC 27695-7906, USA
Internet: jwilson@eos.ncsu.edu
Phone: (919) 515-6415
Fax: (919) 515-5281

This address is sufficient for next-day delivery services.

Call for Nominations for the INFORMS College on Simulation Lifetime Professional Achievement Award

The purpose of this award is to recognize major contributions to the field of simulation that are sustained over most of a professional career, with the critical consideration being the total impact of those contributions on computer simulation. An individual's contributions may fall in one or more of the following areas:

- a. contributions to research,
- b. contributions to practice,
- c. dissemination of knowledge,
- d. development of software or hardware,
- e. service to the profession, and
- f. advancement of the status or visibility of the field.

Given at most once a year, this award shall consist of a plaque and reasonable travel expenses incurred by the recipient in attending the presentation ceremony.

Anyone is eligible to win the award, and the award may be received posthumously. Nominations may be submitted 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:

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

Nominations for the award must be received by the chair of the award selection committee no later than September 1, 1997:

Professor Stephen D. Roberts
Department of Industrial Engineering
Riddick Labs, Yarbrough Drive
North Carolina State University
Raleigh, North Carolina 27695-7906, USA
Phone: 919-515-2362
Fax: 919-515-5281
E-mail: roberts@eos.ncsu.edu

This address is sufficient for next-day delivery services.

College on Simulation Awards INFORMS Teachers Colloquium Honoraria

The College on Simulation, in conjunction with the Atlanta Fall 1996 INFORMS Meeting Committee, sponsored a number of honoraria to cover registration fees for the Fall 1996 INFORMS Teachers Workshop. The Workshop was designed by Col. Frank Trippi to introduce area middle school, high school, and community college teachers to operations research. In particular, Don Gross gave a great seminar on computer simulation, including a number of interesting demo's and war stories. The College awarded \$25 honoraria to 17 outstanding underrepresented minorities and women, all of whom attended and enjoyed the one-day Workshop. In all, over 100 teachers attended the event.

A similar Workshop is scheduled for future INFORMS meetings. For more information, please contact:

Dave Goldsman
School of Industrial and Systems Engineering
Georgia Institute of Technology
Atlanta, GA 30332
(404) 894-2365 / 2301 (Office / Fax)
sman@isye.gatech.edu

INFORMS/CS E-Mail Directory

(Note: please check that your name is still on the list, and check for the correctness of the email address. If your name is missing or the email address is wrong, please send notification to Russell Barton, email: barton@simplex.psu.edu)

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World Wide Web Page

The INFORMS College on Simulation has a World Wide Web Page. Its URL is:

<http://www.isye.gatech.edu/informs-sim/>

There is also a WWW page for the 1997 Winter Simulation Conference. It can be reached through the College page or directly at:

<http://www.wintersim.org/>

The College page is designed to be a general source of information and WWW references for the simulation community.



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