



Yeditepe University  
Management Application and Research Center



*I-SDS - Decision Sciences*

THE GEORGE WASHINGTON UNIVERSITY

SCHOOL OF  
BUSINESS

**GDRR 2015**

**4<sup>th</sup> Symposium on**

**Games and Decisions in Reliability and Risk**

**June 17 - 19, 2015, Istanbul**

# Organization

## Organizing Committee

**Refik Soyler** Co-Chair  
*George Washington University*

**M. Atilla Öner** Co-Chair  
*Yeditepe University*

**Süleyman  
Özekici**  
*Koç University*

**Ülkü Gürler**  
*Bilkent  
University*

**Barış Sürücü**  
*Middle East Technical University*

**Serkan  
Eryılmaz**  
*Atılım University*

## Symposium Venue



[The Point Hotel - Taksim](#)

## Academic Programme Committee

**David Banks**  
*Duke University*

**M. Atilla Öner**  
*Yeditepe University*

**Antonio Pievatolo**  
*CNR IMATI*

**Fabrizio Ruggeri**  
*CNR IMATI*

**Ehsan Soofi**  
*University of Wisconsin-Milwaukee*



Yeditepe University 26 August Campus

**Refik Soyer**                      **Chair**  
*George Washington University*

**Simon Wilson**  
*Trinity College*

## PROGRAMME

### JUNE 18

08:15 Registration

#### Opening Session

08:50 **Refik Soyer - Welcome**

#### Session 1 - Chair: G. Gürsoy

09:00 Asymmetrically Prescriptive/Descriptive with EU and PT Decision Makers, **J. R. Merrick**, P. Leclerc

09:40 Game Theoretic Analysis of Reliable Communication, **M. Baykal-Gürsoy**

10:20 Adversarial Risk Analysis for Biagent Influence Diagrams, **D. Rios Insua**

#### 11:00 Break

#### Session 2 - Chair: T. Mazzuchi

11:30 Counteracting Strategic Purchase Deferrals: The Impact of Online Retailers' Return Policy Decisions, **M. Altug**, T. Aydinliyim.

11:50 Bargaining for Assortment, **G. Aydin**, S. Heese

12:10 Mean-Variance Newsvendor Model with Random Supply and Financial Hedging, **S. Ozekici**, M. Tekin

12:30 Modeling Time of the First Bid in Secondary Market Online Auctions: A Bayesian Approach, **B. Zafari**

#### 12:50 Lunch

**Session 3 - Chair: M. Tarımcılar**

14:30 Prediction for Stochastic Growth Processes in Fatigue Experiments, **K. Ickstadt**

15:10 Simulation-based Stochastic Programming with Decision Dependent Uncertainty, **N. G. Polson**, T. Ekin, R. Soyer

15:50 The use of Epidemiologic Data in Risk Assessment, **E. Negri**

16:30 **Break**

**Session 4 - Chair: S. Özekici**

17:00 Time and Magnitude Monitoring based on the Renewal Reward Process, **S. Ali**, A. Pievatolo, S. Petrone

17:20 Bayesian State Space Modeling of Multivariate Poisson Time Series using Particle Filtering, **T. Aktekin**, R. Soyer, M. Tarımcılar

17:40 Bayesian Semi-parametric Modeling of Summary Receiver Operating Characteristic Curve and Q-statistic for Meta-analysis of Diagnostic Tests, **A. Erkanli**, M. Sung.

18:00 A Risk Assessment Tool For Highly Energetic Break-Up Events During The Atmospheric Re-Entry, **S. Wilson**, C. De Persis

18:20 Inventory Management of Two Substitutable Products with a Bayesian Perspective and Risk Measures, **Ü. Gürler**

18:40 **FREE**

20:30 **Dinner at Point Hotel**

22:30

**JUNE 19**

**Session 5 - Chair: Ü. Gürler**

09:00 Stochastic Error Distance and Survival Information as Measures of Risk, **E. Soofi**, O. Ardakani, N. Ebrahimi

09:20 On Stochastic Models for Assessing the Utility of Reliability and Probability, **S. Bose**.

09:40 Tracking the Distribution of Bugs across Software Release Versions, **S. Wilson**, S. O'Riordain

10:00 Integrated Maintenance and Production Planning with Decision Dependent Uncertain Yield, **T. Ekin**

10:30 **Break**

**Session 6 - Chair: R. Soyer**

11:00 Evaluating Individual Risk Attitudes of Pension Fund Investors: Is experimental economics helpful? **B. Saltoglu**, U. Kuzubas, Y. Gurdal.

11:20 The Global Crisis and the Financial Sector, **M. Kilic**.

11:40 A Bank Perspective on Risk Management in a Rapidly Changing Multidimensional Environment, **S. Kuran**

12:00 Regulation, Compensation and Risk Taking in Turkish Banks, **A. Ecer**

12:30 **Lunch**

**Session 7 - F. Ruggeri**

14:00 Bayesian Networks for Reliability and Risk Modelling: A Case Study Approach, **K. Mengersen**

14:40 Monitoring Uncertainty in Project Completion Times: A Bayesian Network Approach, **J. R. van Dorp**

15:20 On the Long Run Volatility of Stocks, **H. Lopes**, C. Carvalho, R. McCulloch

16:00 **Break**

**Session 8 - Chair: E. Soofi**

16:30 Justifications for the use of the Plug-in Approach in Decision Making Problems, **D. Bolger**, B. Houlding

16:50 An Adaptive Post-randomization Procedure for Limiting Statistical Disclosure Risk, **T. Nayak**.

17:10 Integrating Expert Judgement and Bayesian Analysis, **T. A. Mazzuchi**, D. Marti, S. Sarkani, C. E. Larsen.

17:30 Project Risk Assessment under Dynamic Environments, **J. Kettunen**, F. Ruggeri, R. Soyer

18:00 **Free**

**Dinner at G.BALIK**

19:00

