



Yeditepe University
Management Application and Research Center



I-SDS - Decision Sciences

THE GEORGE WASHINGTON UNIVERSITY

SCHOOL OF
BUSINESS

GDRR 2015

4th 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

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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

