

Conference Announcement and Program

Interface of Finance, Operations, and Risk Management (iFORM) SIG 2009 Conference

MIT, June 28, 2009

The interface of Finance, Operations, and Risk Management (iFORM) Special Interest Group (SIG) of the Manufacturing and Service Operations Management society will hold its first conference on June 28, 2009, preceding the MSOM 2009 conference at MIT in Cambridge, MA. The conference is sponsored by the Manufacturing and Service Operations Management society of the Institute for Operations Research and the Management Sciences.

The iFORM SIG 2009 Conference organizers would like to invite you to participate in this conference.

Conference Program:

23 papers were submitted to the 2009 iFORM SIG Conference. Each submission was reviewed by experts. The review process was double-blind (the reviewers did not know the identities of the authors and the authors did not know the identities of the reviewers). Each submission was also reviewed by the iFORM SIG Conference organizing committee. All 23 submissions were very strong, but only eight could be selected for the available presentation slots. The detailed conference program is at the end of this document. Presentations will be followed by discussant comments and general discussion.

Registration and Conference Information:

Registration and hotel information can be found at www.regonline.com/MSOM09_reg. MSOM and SIG Conferences website is mitsloan.mit.edu/omg/msom2009/.

Important Dates:

Early registration deadline: June 1, 2009

iFORM SIG 2009 Conference: June 28, 2009

MSOM 2009 Conference: June 29 – 30, 2009

If you have any questions regarding iFORM SIG 2009 Conference, please do not hesitate to email babich@umich.edu.

iFORM SIG 2009 Conference Organizing Committee:

Vlad Babich, University of Michigan

Matthew J. Sobel, Case Western Reserve University

Panos Kouvelis, Washington University

John Birge, University of Chicago

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Time	Event
8:00 am – 8:45 am	Michail Chronopoulos , University College London <i>Optimal Investment and Operational Decision-Making under Risk Aversion and Uncertainty</i> Tao Yao , PennState University (discussant)
8:45 am – 9:30 am	Nicola Secomandi , Carnegie Mellon University <i>An Approximate Dynamic Programming Approach to Benchmark Practice-based Heuristics for Natural Gas Storage Valuation</i> Ankur Goel , Case Western Reserve University (discussant)
9:30 am – 10:00 am	Coffee Break
10:00 am – 10:45 am	Guoming Lai , Carnegie Mellon University <i>Stock Market Pressure on Inventory Investment and Sales Reporting for Publicly Traded Firms</i> Vishal Gaur , Cornell University (discussant)
10:45 am – 11:30 am	Paul Zipkin , Duke University <i>Quality Snags in the Mortgage-Finance Supply Chain</i> Jussi Keppo , University of Michigan (discussant)
11:30 am – 1:00 pm	Lunch
1:00 pm – 1:45 pm	Jussi Keppo , University of Michigan <i>Hydro Scheduling Powered by Derivatives</i> Qing Ding , Singapore Management University (discussant)
1:45 pm – 2:30 pm	Owen Wu , University of Michigan <i>Unit-Contingent Power Purchase Agreements: How Do We Manage Misreporting Behavior?</i> Sridhar Sheshadri , University of Texas, Austin (discussant)
2:30 pm – 3:00 pm	Coffee Break
3:00 pm – 3:45 pm	Miao Song , MIT <i>Optimal Inventory Control in Market-Making With Risk Aversion</i> Phil Lederer , University of Rochester (discussant)
3:45 pm – 4:30 pm	Sungyong Choi , Rutgers University <i>A Multi-Product Risk-Averse Newsvendor with Law Invariant Coherent Measures of Risk</i> Jiri Chod , Boston College (discussant)