For further information on course content, please contact:

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Send registration to:

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Reservoir Vic 3073

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Email: k.marion@rmit.edu.au

Closing date for registration:
Monday 2nd July

See reverse for additional information
Overview

Global Optimization (GO) provides strategies and numerical procedures to analyze and solve nonlinear optimization problems, in the presence of multiple (local) optima. Such models arise, for instance, in 'black box' system optimization, decision making under uncertainty, dynamic control, and in numerous model-fitting contexts. In particular, the area of financial analysis and optimization poses plenty of challenges in apparent need of GO methodology: examples include various forecasting models, portfolio optimization and hierarchical (multi-level) decisions in portfolio design.

This Workshop will provide a comprehensive introduction to GO and its applications. We will briefly review the "state of the art", models and algorithmic approaches to handle GO problems, and identify several financial application areas in which the use of GO leads to improved decisions. The Workshop will also include live software demonstrations. Participants are encouraged to bring test or realistic models for possible discussion and solution.

Course Aim

The course is aimed primarily at financial analysts as well as modelers and decision analysts in other areas who would like to learn about GO and its potential applications in their areas of interest and/or expertise. By the end of the Workshop, they will have an understanding of the key algorithmic and computational issues in GO; they will also be introduced to several financial optimization models and to GO strategies to solve them, including live software demonstrations.

Timetable:

Session 1: Introduction to Global Optimization: Models and Solution Strategies
Session 2: Financial and Decision Analysis Applications of Global Optimization
Session 3: Overview and Demonstration of Global Optimization Software. Questions and Answers

Venue and Time:

The course will be presented at the City Campus of RMIT University in Swanston St
Room 66
Level 9
Building 8.
9am to 1pm, July 9 2001.

Workshop Fee:

$300 for non-ASOR Members
$250 for ASOR Members
$75 for full time students (non-ASOR)
$60 for full time students (ASOR)

Participants Will Receive

- 'Computational Global Optimization in Nonlinear Systems — An Interactive Tutorial'
  (a 60-page essay + software demonstrations)
- Lecture notes
- Morning tea and light lunch
- Discount on the research monograph 'Global Optimization in Action'
- Discount on the LGO software package.

Registration:

NAME: __________________________
Preferred first name: __________________________
TITLE: __________________________
ADDRESS: __________________________
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Phone:
Email:

Circle as appropriate
ASOR MEMBER
YES NO
Full Registration
250 300
Student
60  75
Find enclosed a cheque for $_______
payable to ASOR Inc

or charge to
BANKCARD MASTERCARD VISA
Number:______________________________
Expiry date: ____/_______
Name on card: _________________________
Signature: ___________________________
Date: ______________