

# Contents

## Modeling and Simulation in Finance and Accounting

A SimILS-Based Methodology for a Portfolio Optimization Problem with Stochastic Returns . . . . .	3
<i>Laura Calvet, Renatas Kizys, Angel A. Juan, and Jesica de Armas</i>	
The LIBOR Market Model Calibration with Separated Approach . . . . .	12
<i>María Teresa Casparri, Martín Ezequiel Masci, and Javier García-Fronti</i>	
Solving Realistic Portfolio Optimization Problems via Metaheuristics: A Survey and an Example . . . . .	22
<i>Jana Doering, Angel A. Juan, Renatas Kizys, Angels Fito, and Laura Calvet</i>	
A Structural Equation Model for Analyzing the Association Between Some Attributes of Earnings Quality and Value Relevance. Results from the Structural Model . . . . .	31
<i>Cristina Ferrer, Susana Callao, José Ignacio Jarne, and José Antonio Láinez</i>	
Evolving Improved Neural Network Classifiers for Bankruptcy Prediction by Hybridization of Nature Inspired Algorithms . . . . .	40
<i>Vasile Georgescu and Florentina Mihaela Apipie</i>	
Environmental Performance Assessment in the Apparel Industry. A Materiality-Based Approach . . . . .	51
<i>Raúl León, Idoia Ferrero-Ferrero, and María Jesús Muñoz-Torres</i>	
Mutual Funds Survival in Spain Using Self-Organizing Maps. . . . .	61
<i>Antonio Terceño, Laura Fabregat-Aibar, M. Teresa Sorrosal-Forradellas, and M. Glòria Barberà-Mariné</i>	

## Modeling and Simulation in Business Management and Economy

An Estimation of the Individual Illiquidity Risk for the Elderly Spanish Population with Long-Term Care Needs. . . . .	71
<i>Estefania Alaminos, Mercedes Ayuso, and Montserrat Guillen</i>	
Predicting Probability of Customer Churn in Insurance . . . . .	82
<i>Catalina Bolancé, Montserrat Guillen, and Alemar E. Padilla-Barreto</i>	

Integrated Supply Chain Planning: A Review . . . . .	92
<i>Herminia I. Calvete, Carmen Galé, and Lorena Polo</i>	
Determinants of Corruption . . . . .	104
<i>César Leonardo Guerrero-Luchtenberg</i>	
The Design of the Logistics Operation of Food Distribution in Different Localities in the South of Bogotá Based on a Multistage Model . . . . .	112
<i>Oscar Herrera Ochoa, Oscar Mayorga, and Angélica Santis Navarro</i>	
Planning Freight Delivery Routes in Mountainous Regions. . . . .	123
<i>Carlos L. Quintero-Araujo, Adela Pagès-Bernaus, Angel A. Juan, Oriol Travesset-Baro, and Nicolas Jozefowicz</i>	
Checking the Robustness of a Responsible Government Index: Uncertainty and Sensitivity Analysis. . . . .	133
<i>Manuel Urquijo-Urrutia, Juan Diego Paredes-Gázquez, and José Miguel Rodríguez-Fernández</i>	
<b>Engineering and Other General Applications</b>	
Using Biased Randomization for Trajectory Optimization in Robotic Manipulators . . . . .	145
<i>Alba Agustín, Alberto Olivares, and Ernesto Staffetti</i>	
Bonferroni Means with the Adequacy Coefficient and the Index of Maximum and Minimum Level. . . . .	155
<i>Fabio Blanco-Mesa and José M. Merigó</i>	
Minimizing Trigger Error in Parametric Earthquake Catastrophe Bonds via Statistical Approaches . . . . .	167
<i>Jesica de Armas, Laura Calvet, Guillermo Franco, Madeleine Lopeman, and Angel A. Juan</i>	
Designing Teaching Strategies with an Agent-Based Simulator. . . . .	176
<i>Iván García-Magariño, Inmaculada Plaza, Raúl Igual, and Andrés S. Lombas</i>	
Exploring the Potential of Cuckoo Search Algorithm for Classification and Function Approximation . . . . .	186
<i>Vasile Georgescu</i>	
Heating Uniformity Evaluation in Domestic Cooking Using Inverse Modelling . . . . .	195
<i>Fernando Sanz-Serrano, Carlos Sagues, and Sergio Llorente</i>	
<b>Author Index</b> . . . . .	205

Modeling and Simulation in Engineering, Economics and  
Management

International Conference, MS 2016, Teruel, Spain, July  
4-5, 2016, Proceedings

León, R.; Muñoz-Torres, M.J.; Moneva, J.M. (Eds.)

2016, XII, 205 p. 49 illus., Softcover

ISBN: 978-3-319-40505-6