Report by Dr. A.Piunovskiy

I spent an exciting month in Yokohama (Japan) from 14 Dec. 2012 till 14 Jan. 2013 under the short term fellowship program JSPS. My host professor M.Horiguchi works at the Kanagawa University, Dept. of Mathematics. We met almost every day in his office working on the Optimal Stopping problem for Markov chains with unknown transition probabilities. In the evenings, I worked independently in my hotel. As a result, we composed a publishable paper submitted to 'Control and Cybernetics'. I gave scientific presentation 'The Expected Total Cost Criterion for Markov Decision Processes under Constraints' at Shibaura Institute of Technology and at Kyusyu Institute of Technology. That was my joint research with Prof.F.Dufour (INRIA, France) and Prof.M.Horiguchi (Kanagawa University). Those scientific seminars attracted only 5-10 participants, but all of them are active researchers, and it was a great pleasure to talk to the people with the relevant rich background.

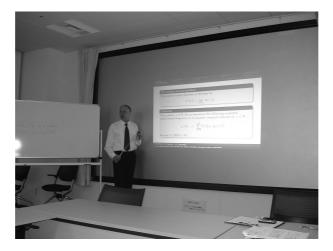


Figure 1: My presentation.

The Japan Society for the Promotion of Science is an excellent, generous and very effective organisation. All the instructions were absolutely clear, everything was done in time (flight tickets, accommodation etc). My accommodation was rather far from the university, but very cheap. The Tokyo-Yokohama area has plenty railways; the intervals between the trains are no longer than 8 min; all the way to the university took about 45 min in very comfortable trains. Remember, far not everybody in the street speaks English. All the people are very polite and friendly, but I had to approach several of them to find a person who can understand my question, e.g. how to find this or that street/building. The supermarkets are standard, you can buy everything being silent. But small shops don't accept credit cards.

Professor M.Horiguchi was very helpful on all possible occasions. He organised a trip to Kamakura, very old cultural center of Japan. The huge sculpture of Buddah, multiple temples, - everything was interesting, absolutely different from the European tourists attractions. Art museums have many perfect paintings by French impressionists. In fact, Japanese people are very interested in the European culture. For example, their favorite music is the Beethoven's Symphony 9. All concert halls offered that concert several times, but all the tickets were sold out. As Horiguchi-san said, number 9 plays the same role as The Nutkracker in the UK. At the same time, Japanese people keep their traditions; e.g. the performances at the Tokyo Noh Theatre look absolutely the same as hundreds years ago. Finally, Japanese people are punktual and strictly follow all the rules in the streets and in all public places.

Dr. A.B.Piunovskiy, Reader, Dept. of Mathem. Sciences, Peach St. The University of Liverpool, LIVERPOOL L69 7ZL, UK E-mail: piunov@liverpool.ac.uk http://pcwww.liv.ac.uk/ piunov