Workshop on

Optimization and Risk Management

Time:
13:00 - 18:00, 6 July 2011 (Wednesday)

Venue:
Room Y304, The Hong Kong Polytechnic University

Objectives:
The aim of this workshop is to exchange ideas at the frontier of research on optimization and risk management and to enhance research collaboration from various research areas in mathematics, engineering and management.

Keynote lectures

13:00 – 14:00
Danny Ralph (University of Cambridge)
Risk aversion and stochastic programming: a new kind of stochastic equilibrium

14:00 – 15:00
Yinyu Ye (Stanford University)
Close the gaps: a learning-while-doing algorithm for a class of single-product revenue management problems

Invited Talks

15:15 - 15:45
Chi-kin Chan (PolyU)
Incentive mechanisms for the co-ordination of a single-vendor multi-buyer supply chain

15:45 – 16:15
Xiaojun Chen (PolyU)
Expected residual minimization for stochastic variational inequalities

16:15 – 16:45
Agachai Sumalee (PolyU)
Network equilibrium under cumulative prospect theory and endogeneous stochastic demand and supply

16:45 – 17:15
Xiaoqi Yang (PolyU)
Piecewise linear multi-criteria programs: the continuous case and its discontinuous generalization

17:15 – 17:45
Cedric Yiu (PolyU)
Optimal investment and insurance problems with risk constraints

Special keynote lecture

11:00-12:00
Tyrrell Rockafellar (University of Washington)
Optimization and Statistics

Workshop Website:
http://www.polyu.edu.hk/ama/jri/events.htm

Enquiry:
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Sponsors:
The Hong Kong Polytechnic University
The AMSS-PolyU Joint Research Institute

All Are Welcome