Time	16 December 2010 (Thursday)					
08:30 – 09:00	**Registration** [Outside N002]					
09:00 – 09:30	**Opening Ceremony** [N003]					
09:30 – 10:00	Featured Presentation [N003]					
10:00 – 11:00	2 Talks (Stream 1) [M110]	1 Talk (Stream 2) [M111]	2 Talks (Stream 3) [N002]	2 Talks (Stream 4) Common Session with IRF [N003]	-	2 Talks (Stream 6) Common Session with IRF [N001]
11:00 – 11:30	**Coffee Break**					
11:30 – 13:00	2 Talks (Stream 1) [M110]	2 Talks (Stream 2) [M111]	3 Talks (Stream 3) [N002]	2 Talks (Stream 4) Common Session with IRF [N003]	3 Talks (Stream 5) [M104]	4 Talks (Stream 6) Common Session with IRF [N001]
13:00 – 14:00	**Lunch** [Staff Restaurant (Chinese Restaurant), 4/F., Communal Building]					
14:00 – 14:30	**Group Photo Session** [Outside N001 Stair]					
14:30 – 16:00	2 Talks (Stream 1) [M110]	2 Talks (Stream 2) [M111]	3 Talks (Stream 3) [M108]	2 Talks (Stream 4) Common Session with IRF [N003]	3 Talks (Stream 5) Common Session with IRF [N002]	2 Talks (Stream 6) [N001]
16:00 – 16:30	**Coffee Break**					
16:30 – 18:00	2 Talks (Stream 1) [M110]	2 Talks (Stream 2) [M111]	3 Talks (Stream 3) [M108]	2 Talks (Stream 4) Common Session with IRF [N003]	3 Talks (Stream 5) Common Session with IRF [N002]	2 Talks (Stream 6) [N001]
18:30 – 21:00	**Dinner** [Staff Restaurant (Chinese Restaurant), 4/F., Communal Building]					

Time	17 December 2010 (Friday)					
08:30 – 09:00	**Registration** [M103]					
09:00 – 11:00	2 Talks (Stream 1) [M110]	2 Talks (Stream 2) [M111]	3 Talks (Stream 3) Common Session with IRF [N003]	2 Talks (Stream 4) [M109]	4 Talks (Stream 5) [M104]	4 Talks (Stream 6) Common Session with IRF [N001]
11:00 – 11:30	**Coffee Break**					
11:30 – 13:00	2 Talks (Stream 1) [M110]	2 Talks (Stream 2) [M111]	3 Talks (Stream 3) Common Session with IRF [N003]	3 Talks (Stream 4) [M109]	3 Talks (Stream 5) [M104]	2 Talks (Stream 6) Common Session with IRF [N001]
13:00 – 14:00	**Lunch** [Staff Restaurant (Chinese Restaurant), 4/F., Communal Building]					
14:00 – 15:30	2 Talks (Stream 1) [M110]	2 Talks (Stream 2) [M111]	3 Talks (Stream 3) [M108]	2 Talks (Stream 4) Common Session with IRF [N003]	2 Talks (Stream 5) [M104]	2 Talks (Stream 6) [N001]
15:30 – 16:00	**Coffee Break**					
16:00 – 18:00	1 Talk (Stream 1) [M110]	2 Talks (Stream 2) [M111]	4 Talks (Stream 3) [M108]	4 Talks (Stream 4) Common Session with IRF [N003]	3 Talks (Stream 5) [M104]	4 Talks (Stream 6) [N001]
19:00 – 21:30	**Banquet** [Metropolis Harbour View Chinese Cuisine, Level 8, Harbour Plaza Metropolis Hotel]					

Time	**18 December 2010 (Saturday)**					
09:00 – 11:00	6 Talks (Stream 1) [M110]	6 Talks (Stream 2) [M111]	7 Talks (Stream 3) [M108]	6 Talks (Stream 4) [M109]	6 Talks (Stream 5) [M104]	5 Talks (Stream 6) [N001]
11:00 – 11:30	**Coffee Break**					

Stream 1: Industrial Statistics
Organizers: Jeff WU, William LI

Invited Speakers:

Stefano BARONE, Chalmers University of Technology and University of Palermo
Derek BINGHAM, Simon Fraser University
Dae-Heung JANG, Pukyong National University
Youngil KIM, ChungAng University
William LI, University of Minnesota
Dennis LIN, The Pennsylvania State University
Christopher NACHTSHEIM, University of Minnesota
Shane REESE, Brigham Young University
Thomas SANTNER, Ohio State University
Jun SHAO, University of Wisconsin
Kwok L. TSUI, Georgia Institute of Technology
Fugee TSUNG, The Hong Kong University of Science and Technology
Runchu ZHANG, Nankai University and Northeast Normal University
Ji ZHU, University of Michigan

Contributed Speakers:

Eisa BOZORGZADEH, Iran Water and Power Resources Development Co.
Jerome COLLET, EDF R&D division
Ahmet GONCU, Shandong University
Alex LUM, Singapore Polytechnic
Frederick PHOA, Institute of Statistical Science, Academia Sinica
Homayoon SHALCHIAN, Laurentian University
Teh Sin YIN, Universiti Sains Malaysia

Stream 2: Biostatistics
Organizers: Jianguo SUN, Xingqiu ZHAO

Invited Speakers:

N. BALAKRISHNAN, McMaster University
Luc DUCHATEAU, Ghent University
Jason FINE, University of North Carolina - Chapel Hill
Nancy FLOURNOY, University of Missouri - Columbia
Leonard B. HEARNE, University of Missouri - Columbia
X. Joan HU, Simon Fraser University
Nicholas P. JEWELL, University of California - Berkely
Mi-Ok KIM, Cincinnati Children's Hospital Medical Center and
University of Cincinnati College of Medicine
Chun-Ling LIU, The Hong Kong Polytechnic University
Jianguo SUN, University of Missouri - Columbia
Yanqing SUN, University of North Carolina - Charlotte
Guo-Liang TIAN, The University of Hong Kong
Christ J. WILD, University of Auckland
Guosheng YIN, The University of Hong Kong
Xingqiu ZHAO, The Hong Kong Polytechnic University &
Zhongnan University of Economics and Law

Contributed Speakers:

Yuan-Chin Ivan CHANG, Institute of Statistical Science, Academia Sinica
Ali Reza FOTOUHI, University of the Fraser Valley
Qinying HE, Southwestern University of Finance and Economics
Yuanyuan LIN, The Hong Kong University of Science and Technology
Shalabh, Indian Institute of Technology Kanpur
Haitian WANG, The Hong Kong University of Science and Technology

Stream 3: Financial Statistics
Organizers: Heung WONG, Cedric YIU

Invited Speakers:

Dong-Hyun AHN, Young-Min CHOI, Young-Sik KIM & Won-Suk LIU, Seoul National University
Ngai-Hang CHAN, The Chinese University of Hong Kong
Tim CHAU, Census and Statistics Department, Hong Kong, China
Nan CHEN, The Chinese University of Hong Kong
Wai-Ki CHING, The University of Hong Kong
Olivier GUEANT, Université Paris-Diderot
Monique JEANBLANC, Evry University
Bing-Yi JING, The Hong Kong University of Science and Technology
Hyeng Keun KOO & Chong Seok HYUN, Ajou University
Lu LIN, Shandong University
Shiqing LING, The Hong Kong University of Science and Technology
Nicolas PRIVAULT, Nanyang Technological University
Mike K.P. SO, The Hong Kong University of Science and Technology
Srdjan STOJANOVIC, Suzhou University & University of Cincinnati
Denis TALAY, INRIA Centre de Sophia Antipolis
Yiu-Kuen TSE, Singapore Management University
Pierre VALLOIS, University of Nancy
Dong Chul WON, Ajou University
Philip YU, The University of Hong Kong
Jinwen ZHAO, Dongbei University of Finance and Economics

Contributed Speakers:

Zainudin ARSAD, Universiti Sains Malaysia
Hui-Chih CHAI, Chung Yuan Christian University
Raymond Ka-Shing CHAN, The Hong Kong University of Science and Technology
Siu-Wa CHUNG, The Hong Kong University of Science and Technology
Jyh-Bang JOU, Massey University
David ONG, Peking University
Diego RONCHETTI, University of Lugano
Mahendran SHITAN, University Putra Malaysia

Carisa K. W. YU, Hang Seng Management College
Guojing WANG, Suzhou University
Sherry Z. F. ZHOU, City University of Hong Kong

Stream 4: Probability Theory with Applications
Organizers: Zhiming MA, Phillip YAM

Invited Speakers:

Xue CHENG, Peking University
Sung-Nok CHIU, Hong Kong Baptist University
Rama CONT, Columbia University - New York
Stephen FIGLEWSKI, New York University
Yacov Y. HAIMES, University of Virginia
Yat-Fai LAM, CT Risk Solutions Limited
Chenghu MA, Fudan University
Phil MAYMIN, Polytechnic Institute of New York University & Gregg S. FISHER, Gerstein Fisher
John MORIARTY, University of Manchester
Ali MOSLEH, University of Maryland
George PAPANICOLAOU, Stanford University
Elisabeth PATE-CORNELL, Stanford University
Ronnie SIRCAR, Princeton University
Jonathan TSAI, The University of Hong Kong
Limin WANG, University of Science and Technology Beijing
Wing-Keung WONG, Hong Kong Baptist University
Thaleia ZARIPHOPOULOU, The University of Texas
Xunyu ZHOU, University of Oxford

Contributed Speakers:

G. G. HAMEDANI, Marquette University
Zhiyuan LI, University of Science and Technology of China
Jin LIANG, Tongji University
John LOUSTAU, Hunter Colleage of CUNY
Xiaosong QIAN, Yangzhou University
Anthony REVEILLAC, Humboldt-Universität zu Berlin
Jing XU, Chongqing University

Stream 5: Actuarial Science / Insurance Mathematics
Organizers: Elias SHIU, Ping-Kei LEUNG, Hailiang YANG

Invited Speakers:

Benjamin AVANZI, University of New South Wales
Ping CHEN, The University of Melbourne
Ka-Chun CHEUNG, The University of Hong Kong
Pak-Wing FONG, Hong Kong Monetary Authority
Xuemiao HAO, University of Manitoba
Joseph KIM, University of Waterloo
Yue-Kuen KWOK, The Hong Kong University of Science and Technology
John LIU, The Hong Kong Polytechnic University
Xiaoming LIU, The University of Western Ontario
Yaffa MACHNES, Bar Ilan University
Hal PEDERSEN, University of Manitoba
Sachi PURCAL, Macquarie University
Gyoocheol SHIM, Ajou University
Jaeyoung SUNG, Ajou University
Qihe TANG, The University of Iowa
Charles TAPIERO, Polytechnic Institute of NYU of New York
Serena TIONG
Bernard WONG, University of New South Wales
Hailiang YANG, The University of Hong Kong
Kam-Chuen YUEN, The University of Hong Kong
Jinxia ZHU, University of New South Wales

Contributed Speakers:

Efim BRONSHTEIN, Ufa State Aviation Technical University
Eric C.K. CHEUNG, The University of Hong Kong
Jingzhen LIU, The Hong Kong Polytechnic University
Norhana Abd. RAHIM, Universiti Teknologi MARA Malaysia
Jae-Kyung WOO, Concordia University
Jiashen YOU, University of California

Stream 6: Financial Mathematics and Risk Management
Organizers: Shige PENG, Cedric YIU, James HUANG, Xun LI

Invited Speakers:

Aurelién ALFONSI, Paris Est University
Vlad BALLY, Université Paris-Est
Nan CHEN, The Chinese University of Hong Kong
Zengjing CHEN, Shandong University
Hanqing JIN, University of Oxford
Leong-Kwan LI, The Hong Kong Polytechnic University
Juan LI, Shandong University
Zhen LIU, Missouri University of Science & Technology
Papa NDIAYE, Raise Partner Inc, New York
Shige PENG, Shandong University
Olivier PIRONNEAU, Universit´e Pierre et Marie Curie-Paris 6, Laboratoire Jacques Louis Lions
Yufeng SHI, Shandong University
Agnes SULEM, INRIA Paris – Rocquencourt
Michael TAKSAR, University of Missouri College of Arts & Science
Shanjian TANG, Fudan University
Lan WU, Peking University
Lixin WU, The Hong Kong University of Science and Technology
Zhen WU, Shandong University
Weiqiang YANG, Shandong University
Jiongmin YONG, University of Central Florida
Antonino ZANETTE, University of Udine
Weidong ZHAO, Shandong University

Contributed Speakers:

Zhuming CHEN, Sun Yat-sen University
Chun-Sing LAU, The Chinese Unviersity of Hong Kong
Yi LIU, Tongji University
S. P. YUNG, The University of Hong Kong

Stream 1: Industrial Statistics

Organizers : Jeff WU, William LI

16 December, Thursday

Chair : Stefano BARONE **[M110]**

10:00-10:45 **Christopher NACHTSHEIM** (University of Minnesota)
A Class of Three-Level Designs for Definitive Screening in the Presence of Second-Order Effects

10:45-11:00 **Teh Sin YIN** (Universiti of Malaysia)
A Study on the Effects of Skewed Distributions on the Performances of the Max-EWMA and Max-GWMA Charts

Chair : Derek BINGHAM **[M110]**

11:30-12:15 **Thomas SANTNER** (Ohio State University)
Multiobjective Optimization of Expensive Black-Box Functions via Expected Maximin Improvement

12:15-13:00 **Shane REESE** (Brigham Young University)
Posterior Exploration for Computationally Intensive Forward Models

Chair : Youngil KIM **[M110]**

14:30-15:15 **Runchu ZHANG** (Nankai University and Northeast Normal University)
A General Minimum Confounding Theory for Factorial Designs

15:15-16:00 **William LI** (University of Minnesota)
Optimal Designs for Discrete Choice Experiments under Model Uncertainty

Chair : Dennis LIN **[M110]**

16:30-17:15 **Derek BINGHAM** (Simon Fraser University)
Compliance Testing for Random Effects Models with Joint Acceptance Criteria

17:15-18:00 **Youngil KIM** (ChungAng University)
Graphical Method for Evaluating Supersaturated Design

STREAM 1

17 December, Friday

Chair : Christopher NACHTSHEIM **[M110]**

09:00-09:45 **Dennis LIN** (The Pennsylvania State University)
Recent Advances in Computer Experiments

09:45-10:30 **Jun SHAO** (University of Wisconsin)
Estimation in High-Dimensional Linear Models with Deterministic Designs

Chair : Shane REESE **[M110]**

11:30-12:15 **Stefano BARONE** (Chalmers University of Technology and University of Palermo)
A New Method for Marketing Research and Product Development based on Choice Modeling and Weighted Regression

12:15-13:00 **Ji ZHU** (University of Michigan)
Joint Estimation of Multiple Graphical Models

Chair : Thomas SANTNER **[M110]**

14:00-14:45 **Fugee TSUNG** (The Hong Kong University of Science and Technology)
Statistical Quality Techniques Applied to Service Industry

14:45-15:30 **Dae-Heung JANG** (Pukyong National University)
Three-Dimensional Quantile Plots and Animated Quantile Plots of the Prediction Variance for Response Surface Designs

Chair : Jun SHAO **[M110]**

16:00-16:45 **Kwok L. TSUI** (Georgia Institute of Technology)
Recent Research on Healthcare and Public Health Surveillance

STREAM 1

18 December, Saturday

Chair : Ji ZHU **[M110]**

09:00-09:20	**Eisa BOZORGZADEH** (Iran Water and Power Resources Development Co.) *New Chaotic-based Statistical Method Applied in Hydrological Data Prediction*
09:20-09:40	**Jerome COLLET** (EDF R&D division) *Copula Goodness-of-Fit Testing Using Ranks and Subsampling*
09:40-10:00	**Ahmet GONCU** (Shandong University) *Pricing Weather Derivatives : An Example from China*
10:00-10:20	**Alex LUM** (Singapore Polytechnic) *Perceptions of Government-Linked Companies and Entrepreneurship in Singapore : A Probit Model Analysis of Occupational Choice*
10:20-10:40	**Frederick PHOA** (Institute of Statistical Science, Academia Sinica) *Some Recent Advances on Quaternary-Code designs*
10:40-11:00	**Homayoon SHALCHIAN** (Laurentian University) *Corporate Social Performance : A Burden or a Bonus for the Shareholder?*

Stream 2: Biostatistics

Organizers : Jianguo SUN, Xingqiu ZHAO

16 December, Thursday

Chair : Xingqiu ZHAO **[M111]**

10:00-10:45 **N. BALAKRISHNAN** (McMaster University)
A Random-Sum Wilcoxon Statistic and its Application to Analysis of ROC and LROC Data

Chair : Yanqing SUN **[M111]**

11:30-12:15 **X. Joan HU** (Simon Fraser University)
Handling Incomplete Observations with Supplementary Information

12:15-13:00 **Jianguo SUN** (University of Missouri-Columbia)
Analysis of Recurrent Event Studies with Incomplete Information and Complex Structure

Chair : Guo-Liang TIAN **[M111]**

14:30-15:15 **Guosheng YIN** (The University of Hong Kong)
Phase II Trial Design with Bayesian Adaptive Randomization and Predictive Probability

15:15-16:00 **Chun-Ling LIU** (The Hong Kong Polytechnic University)
A Min-Max Combination of Biomarkers to Improve Diagnostic Accuracy

Chair : Guosheng YIN **[M111]**

16:30-17:15 **Guo-Liang TIAN** (The University of Hong Kong)
Recent Advances for Non-Randomized Response Techniques : The Parallel Model, A Variant and An Extension

17:15-18:00 **Xingqiu ZHAO** (The Hong Kong Polytechnic University)
Nonparametric Tests for Panel Count Data

STREAM 2

17 December, Friday

Chair : Jianguo SUN **[M111]**

09:00-09:45 **Nicholas P. JEWELL** (University of California-Berkely)
Cross-Sectional Observations of Simple Counting Processes

09:45-10:30 **Luc DUCHATEAU** (Ghent University)
Frailties Share and Correlate, Copulas Divide and Unite

Chair : X. Joan HU **[M111]**

11:30-12:15 **Jason FINE** (University of North Carolina-Chapel Hill)
Uncovering Symptom Progression History from Large Disease Registries, with Application to Young Cystic Fibrosis Patients

12:15-13:00 **Yanqing SUN** (University of North Carolina-Charlotte)
Testing Independent Censoring for Longitudinal Data

Chair : Mi-Ok KIM **[M111]**

14:00-14:45 **Nancy FLOURNOY** (University of Missouri-Columbia)
Information in Adaptive Optimal Design with Emphasis on the Two Stage Case

14:45-15:30 **Chris J. WILD** (University of Auckland)
Efficient Estimation in Multi-phase Case-control Studies

Chair : Jason FINE **[M111]**

16:00-16:45 **Mi-Ok KIM** (Cincinnati Children's Hospital Medical Center, University of Cincinnati College of Medicine)
A New Hybrid Estimation Method for Censored Quantile Regression

16:45-17:30 **Leonard B. HEARNE** (University of Missouri-Columbia)
Multivariate Density Estimates Using Geometric Methods

STREAM 2

18 December, Saturday

Chair : Chun-Ling LIU **[M111]**

09:00-09:20 **Ali Reza FOTOUHI** (University of the Fraser Valley)
A Joint Model for Analysing Longitudinal Count Data and Event History Data with Application in Clinical Trials

09:20-09:40 **Qinying HE** (Southwestern University of Finance and Economics)
Fisher Information in Type II Censored Samples from Two Bivariate Exponential Distributions and Applications

09:40-10:00 **Yuanyuan LIN** (The Hong Kong University of Science and Technology)
Efficient Estimation of Censored Linear Regression Model

10:00-10:20 **Shalabh** (Indian Institute of Technology Kanpur)
Instrumental Variable Estimation in Measurement Error Model under Exact Restrictions

10:20-10:40 **Yuan-Chin Ivan CHANG** (Institute of Statistical Science, Academia Sinica)
Area under ROC Curve Type Measures without Binary Gold Standard

10:40-11:00 **Haitian WANG** (The Hong Kong University of Science and Technology)
Classification of Exome-Scan Genotype Data by an Algorithm of Screening and Detecting Interactions Among Variables with Present of Rare Variant Effect

Stream 3: Financial Statistics

Organizers：Heung WONG, Cedric YIU

16 December, Thursday

Chair : Monique JEANBLANC **[N002]**

10:00-10:30 **Monique JEANBLANC** (Evry University)
Models for Credit Risk

10:30-11:00 **Dong-Hyun AHN, Young-Min CHOI, Young-Sik KIM & Won-Suk LIU** (Seoul National University)
Engineering for Whom? Evidence in Retail Structured Equity Products

Chair : Monique JEANBLANC **[N002]**

11:30-12:00 **Nan CHEN** (The Chinese University of Hong Kong)
A Non-Zero-Sum Game Approach to Convertible Bonds : Tax Benefit, Bankrupt Cost and Early/Late Calls

12:00-12:30 **Wai-Ki CHING** (The University of Hong Kong)
On Modeling Correlated Default Risk

12:30-13:00 **Nicolas PRIVAULT** (Nanyang Technological University) **&**
Timothy Robin TENG (University of Manila)
Forward Hedging of Swaptions and Related Derivatives in Bond Markets

Chair : Heung WONG **[M108]**

14:30-15:00 **Yiu-Kuen TSE** (Singapore Management University)
Estimation of High-Frequency Volatility : An Autoregressive Conditional Duration Approach

15:00-15:30 **Jinwen ZHAO** (Dongbei University of Finance and Economics)
Empirical Analysis on The Effect of Insurance Development on Economic Growth in China

15:30-16:00 **Lu LIN** (Shandong University)
Statistical Inference for the FBSDE and Its Application in Finance

STREAM 3

Chair : Mike K.P. SO **[M108]**

16:30-17:00 **Ngai-Hang CHAN** (The Chinese University of Hong Kong)
Shrinkage Method for Estimating the Optimal Expected Return of a Self-Financing Portfolio

17:00-17:30 **Shiqing LING** (The Hong Kong University of Science and Technology)
On the Quasi-maximum Likelihood Estimation of a Threshold Double AR Model

17:30-18:00 **Sherry Z.F. ZHOU** (City University of Hong Kong)
A Note on the Properties of Stein-Rule and Inequality Restricted Estimators when the Regression Model is Over-fitted

17 December, Friday

Chair : Dennis TALAY **[N003]**

09:00-09:40 **Denis TALAY** (INRIA Centre de Sophia Antipolis)
A Selection of Open Challenging Questions in Financial Mathematics

09:40-10:20 **Olivier GUEANT** (Université Paris-Diderot)
Introduction to Mean Field Games and Numerical Recipes

10:20-11:00 **Hyeng Keun KOO & Chong Seok HYUN** (Ajou University)
Liquidity, Market Microstructure, and Financial Crisis

Chair : Dennis TALAY **[N003]**

11:30-12:00 **Srdjan STOJANOVIC** (Suzhou University)
Any-utility Neutral and Indifference Pricing and Hedging

12:00-12:30 **Pierre VALLOIS** (University of Nancy)
From Persistent Random Walk to the Telegraph Noise. Application to Insurance

12:30-13:00 **Dong Chul WON** (Ajou University)
Survival in Equilibrium with Other-Than-Me Welfare Improvement

STREAM 3

Chair : Philip YU **[M108]**

14:00-14:30 **Bing-Yi JING** (The Hong Kong University of Science and Technology)
Integrated Volatility Estimation with Multiple Transactions

14:30-15:00 **Philip YU** (The University of Hong Kong)
Modeling Threshold Conditional Heteroscedasticity with Regime-dependent Skewness and Kurtosis

15:00-15:30 **Mike K.P. SO** (The Hong Kong University of Science and Technology)
Stochastic Covariance Models

Chair : Wai-Cheung IP **[M108]**

16:00-16:30 **Tim CHAU** (Census & Statistics Department, Hong Kong, China)
Hong Kong as a Financial Centre : Global, Regional and China Dimension

16:30-17:00 **Carisa K.W. YU** (Hang Seng Management College)
Insight into the Application of Mathematical Models to Real Estate Investment

17:00-17:30 **Jyh-Bang JOU** (Massey University)
Default Option and Optimal Capital Structure in Real Estate Investment

17:30-18:00 **David ONG** (Peking University)
A Mechanism to Detect and Decrease Insider Trading

STREAM 3

18 December, Saturday

Chair : Chi-Tim NG **[M108]**

09:00-09:20	**Diego RONCHETTI** (University of Lugano) *Semi-Parametric Estimation of American Option Prices*
09:20-09:40	**Mahendran SHITAN** (University Putra Malaysia) *A First-Order Spatial Integer-Valued Autoregressive SINAR(1, 1) Model*
09:40-10:00	**Siu-Wa CHUNG** (The Hong Kong University of Science and Technology) *Modeling Dynamic Seasonality in Quantile Regression*
10:00-10:20	**Raymond Ka-Shing CHAN** (The Hong Kong University of Science and Technology) *Forecasting Tail Risk in Financial Time Series Using a Mixture of Distribution Approach*
10:20-10:40	**Zainudin ARSAD** (Universiti Sains Malaysia) *Further Evidence of Turn-of-the-month Effect on Returns and Volatility in Asian Stock Indices*
10:40-11:00	**Guojing WANG** (Suzhou University) *On a Reduced Form Credit Risk Model with Thinning-Dependence Structure for Default Intensities*
11:00-11:20	**Hui-Chih CHAI** (Chung Yuan Christian University) *Minor Declines in Price as a Probable Precursor to Price-Drop Events : An Extension of the ACD Model*

Stream 4: Probability Theory with Applications

Organizers：Zhiming Ma, Phillip Yam

16 December, Thursday

Chair : Elisabeth PATÉ-CORNELL **[N003]**

10:00-10:30 **Elisabeth PATÉ-CORNELL** (Stanford University)
Taking, Avoiding and Managing Risks : An Engineering Perspective and a Few Lessons Learned

10:30-11:00 **Yacov Y. HAIMES** (University of Virginia)
Modeling and Quantifying the Multiple Perspectives of Risk to Multi-Scale Complex Systems

Chair : Elisabeth PATÉ-CORNELL **[N003]**

11:30-12:15 **Ali MOSLEH** (University of Maryland)

12:15-13:00 **Limin WANG, Suhuan LIAO & Wenchao HUANG**
(University of Science and Technology Beijing)
The Liquidity Model in Financial Market with Reynolds Criterion

Chair : George PAPANICOLAOU **[N003]**

14:30-15:15 **George PAPANICOLAOU** (Stanford University)
Influence of Trading Strategies on Market Prices

15:15-16:00 **Rama CONT** (Columbia University-New York)
Modeling and Measuring Systemic Risk

Chair : George PAPANICOLAOU **[N003]**

16:30-17:15 **Stephen FIGLEWSKI** (New York University)
Understanding Risk Neutral Option Pricing During Times of Market Stress

17:15-18:00 **Ronnie SIRCAR** (Princeton University)
Dynamic Bertrand Oligopoly
Games with Exhaustible Resources
Bertrand and Cournot Competition under Asymmetric Costs: Number of Active Firms in Equilibrium

STREAM 4

17 December, Friday

Chair : Phillip YAM **[M109]**

10:00-10:30 **John MORIARTY** (University of Manchester)
Hysteretic Regime Switching Diffusions, and Applications in the Theory of Real Options

10:30-11:00 **G.G. HAMEDANI** (Marquette University)
Conditional Moments, Sub-Independence and Independence

Chair : Phillip YAM **[M109]**

11:30-12:00 **Sung Nok CHIU** (Hong Kong Baptist University)
On the Complete Monotonicity of the Compound Geometric Convolution with Applications in Risk Theory

12:00-12:30 **Xue CHENG** (Peking University)
A New Look at the Lagrange Method for Continuous-Time Stochastic Optimization

12:30-13:00 **Jonathan TSAI** (The University of Hong Kong)
The Scaling Limit of 2-d Myopic Random Walk

Chair : Chenghu MA & Thaleia ZARIPHOPOULOU **[N003]**

14:00-14:45 **Thaleia ZARIPHOPOULOU** (The University of Texas)
New Perspectives in Optimal Portfolio Choice

14:45-15:30 **Xunyu ZHOU** (University of Oxford)
Mathematicalising Behavioural Finance

Chair : Chenghu MA & Thaleia ZARIPHOPOULOU **[N003]**

16:00-16:30 **Chenghu MA** (Fudan University)
Continuous-Time MV Analysis in Presence of Lévy Jumps

16:30-17:00 **Phil MAYMIN** (Polytechnic Institute of New York University) &
Gregg S. FISHER (Gerstein Fisher)
Preventing Emotional Investing : An Added Value of an Investment Advisor

17:00-17:30 **Yat-Fai LAM** (CT Risk Solutions Limited)
Reform of Liquidity Risk Management after Global Financial Tsunami

17:30-18:00 **Wing-Keung WONG** (Hong Kong Baptist University)
A New Pseudo Bayesian Model for Financial Crisis

STREAM 4

18 December, Saturday

Chair : James HUANG **[M109]**

09:00-09:20 **Jin LIANG** (Tongji University)
Valuation of Contingent Credit Interest Rate Swap

09:20-09:40 **John LOUSTAU** (Hunter College of CUNY)
Collocation Method on Triangular Elements, Theory, Method and Examples from Financial Mathematics

09:40-10:00 **Xiaosong QIAN** (Yangzhou University)
Explicit Formulas for Pricing of Callable Mortgage-Backed Securities in a Case of Prepayment Rate Negatively Correlated to Interest Rate

10:00-10:20 **Anthony REVEILLAC** (Humboldt-Universität zu Berlin)
On the Orthogonal Component of BSDEs in a Markovian Setting

10:20-10:40 **Jing XU** (Chongqing University)
A Girsanov Type Theorem under G Frame Work and its Application in Finance

10:40-11:05 **Zhiyuan LI** (University of Science and Technology of China)
An Inverse Problem for a Quasilinear First Order Hyperbolic Equation

Stream 5: Actuarial Science / Insurance Mathematics

Organizers：Elias SHIU, Ping-Kei LEUNG, Hailiang YANG

16 December, Thursday

Chair : Elias SHIU **[M104]**

11:30-12:00 **Yue-Kuen KWOK** (The Hong Kong University of Science and Technology)
Guaranteed Minimum Withdrawal Benefit in Variable Annuities

12:00-12:30 **Hal PEDERSEN** (University of Manitoba)
Corporate Bond Modelling for Insurance Applications

12:30-13:00 **Pak-Wing FONG** (Hong Kong Monetary Authority)
Stress Testing Bank's Credit Risk Using Mixture Vector Autoregressive Models

Chair : Charles TAPIERO **[N002]**

14:30-15:00 **Charles TAPIERO** (Polytechnic Institute of NYU of New York)
The Demand for Insurance and its Market Price

15:00-15:30 **John LIU** (The Hong Kong Polytechnic University)
Mutual Reserve as a Governance Structure : Optimization and Coordination

15:30-16:00 **Yaffa MACHNES** (Bar Ilan University)
Market Versus Self Insurance of Longevity Risk

Chair : Charles TAPIERO **[N002]**

16:30-17:00 **Hailiang YANG** (The University of Hong Kong)
Insurance Risk Models: with and without Dividends

17:00-17:30 **Gyoocheol SHIM** (Ajou University)
On the Design of Mutual Insurance Contracts

17:30-18:00 **Jaeyoung SUNG** (Ajou University)
Executive Pay and Firm Size in the Presence of Career Concerns and Labor Market Competition

STREAM 5

17 December, Friday

Chair : Hal PEDERSEN **[M104]**

09:00-09:30 **Kam-Chuen YUEN** (The University of Hong Kong)
On a Discrete-time Risk Model with Delayed Claims and Dividends

09:30-10:00 **Xuemiao HAO** (University of Manitoba)
The Finite- and Infnite-Time Ruin Probabilities of a Bivariate Lévy-Driven Risk Process with Heavy Tails

10:00-10:30 **Qihe TANG** (The University of Iowa)
Extreme Value Theory in the Study of Ruin with Risky investments

10:30-11:00 **Jinxia ZHU** (University of New South Wales)
Dividend Optimization in a General Risk Model

Chair : Qihe TANG **[M104]**

11:30-12:00 **Joseph KIM** (University of Waterloo)
Designing an Insurance Programme to Deal with Systemic Risk

12:00-12:30 **Ka-Chun CHEUNG** (The University of Hong Kong)
Conditional Comonotonicity and Its Applications

12:30-13:00 **Xiaoming LIU** (The University of Western Ontario)
Application of Comonotonicity Theory in Stochastic Life Annuity

Chair : Hailiang YANG **[M104]**

14:30-15:00 **Ping CHEN** (The University of Melbourne)
Markowitz's Mean-Variance Asset-Liability Management with Regime Switching : A Multi-Period Model

15:00-15:30 **Bernard WONG** (University of New South Wales)
A Benchmarking Approach to Optimal Asset Allocation for Insurers and Pension Funds

STREAM 5

Chair : Elias SHIU **[M104]**

16:00-16:30 **Sachi PURCAL** (Macquarie University)
Life Insurance and Annuity Demand under Hyperbolic Discounting

16:30-17:00 **Benjamin AVANZI** (University of New South Wales)
Claim Dependence Modelling with Lévy Copulas

17:00-17:30 **Serena TIONG**
On Esscher Transforms : Theory and Financial Applications

18 December, Saturday

Chair : Ping-Kei LEUNG **[M104]**

09:00-09:20 **Eric C.K. CHEUNG** (The University of Hong Kong)
A Two-Dimensional Risk Model with Proportional Reinsurance

09:20-09:40 **Efim BRONSHTEIN** (Ufa State Aviation Technical University)
Asymmetric Risk Measures

09:40-10:00 **Jingzhen LIU** (The Hong Kong Polytechnic University)
Optimal Insurance with Investment and Consumption Using a Regime Switching Model

10:00-10:20 **Norhana Abd. RAHIM** (Universiti Teknologi MARA Malaysia)
Credit Risk Charge Determination Using Default Probability

10:20-10:40 **Jae-Kyung WOO** (Concordia University)
A Threshold-based Risk Process with a Waiting Period to Pay Dividends

10:40-11:00 **Jiashen YOU** (University of California)
Bayesian Dynamic Modeling of Implied Default Correlation : An Empirical Study on Japan Credit Default Swap Market

Stream 6: Financial Mathematics and Risk Management

Organizers：Shige PENG, Cedric YIU, James HUANG, Xun LI

16 December, Thursday

Chair : Shige PENG **[N001]**

10:00-10:30 **Shige PENG** (Shandong University)
Presentation on 973 Project : "The Quantitative Analysis and Computation in the Control of Financial Risks"

10:30-11:00 **Zengjing CHEN** (Shandong University)
Strong Laws of Large Numbers for Sublinear Expectations

Chair : Shige PENG **[N001]**

11:30-11:50 **Shanjian TANG** (Fudan University)
Investment under Uncertainty with Switching Cost using Oblique Reflected BSDE

11:50-12:10 **Weiqiang YANG** (Shandong University)
Credit Risk Management Featuring Chinese Commercial Banks

12:10-12:30 **Lan WU** (Peking University)
Developments and Problems for Banking and Insurance in China

12:30-12:50 **Weidong ZHAO** (Shandong University)
A New Numerical Scheme and Its Error Estimates for Backward Stochastic Differential Equations

Chair : James HUANG **[N001]**

14:30-15:15 **Jiongmin YONG** (University of Central Florida Orlando)
A Linear-Quadratic Time-Inconsistent Optimal Control Problem

15:15-16:00 **Yufeng SHI** (Shandong University)
Optimal Control for Forward-Backward Doubly Stochastic Systems and Applications

STREAM 6

Chair : James HUANG **[N001]**

16:30-17:15 **Michael TAKSAR** (University of Missouri College of Arts & Science)
Optimal Non-Proportional Reinsurance Control and Stochastic Differential Games

17:15-18:00 **Zhen WU** (Shandong University)
Optimal Control Problem of Stochastic Delayed System and Applications

17 December, Friday

Chair : Agnes SULEM **[N001]**

09:00-09:30 **Agnes SULEM** (INRIA Paris - Rocquencourt)
Robust portfolio Optimization and Backward Stochastic Differential Equations Games

09:30-10:00 **Aurelién ALFONSI** (Paris Est University)
Efficient Simulation Schemes for Some Multidimensional Stochastic Volatility Models

10:00-10:30 **Vlad BALLY** (Université Paris-Est)
Some Estimates in Extended Stochastic Volatility Models of Heston Type

10:30-11:00 **Papa NDIAYE** (Raise Partner Inc, New York)
Non Gaussian Optimization Model for Systematic Portfolio Allocation : How To Take Advantage of Market Turbulence?

Chair : Agnes SULEM **[N001]**

11:30-12:15 **Olivier PIRONNEAU** (Universit´e Pierre et Marie Curie-Paris 6, Laboratoire Jacques Louis Lions)
Reduced Basis for Option Pricing with PDEs

12:15-13:00 **Antonino ZANETTE** (University of Udine)
Premia : A Numerical Platform for Pricing Financial Derivatives

STREAM 6

Chair : Xun LI **[N001]**

14:00-14:45 **Nan CHEN** (The Chinese University of Hong Kong)
Monte Carlo Simulation on American Option Sensitivities

14:45-15:30 **Lixin WU** (The Hong Kong University of Science and Technology)
Inflation Derivatives : From Market Model to Foreign Currency Analogy

Chair : Xun LI **[N001]**

16:00-16:45 **Zhen LIU** (Missouri University of Science & Technology)
Energy Portfolio Investment with Entry Decisions

16:45-17:30 **Juan LI** (Shandong University)
Stochastic Representation for Solutions of Isaacs' Type Integral-Partial Differential Equations

17:30-17:50 **Zhuming CHEN** (Sun Yat-sen University)
The Timing and Pricing for IPO Based on Motivation

17:50-18:10 **Leong-Kwan LI** (The Hong Kong Polytechnic University)
A Fast Numerical Scheme for Discrete -Monitored Interest Rate Barrier options

STREAM 6

18 December, Saturday

Chair : Zuoquan XU **[N001]**

09:00-09:20 **Chun-Sing LAU** (The Chinese University of Hong Kong)
Pricing Spread Options by Approximate Operator Splitting Method

09:20-09:40 **Chun-Sing LAU** (The Chinese University of Hong Kong)
Valuation of CEV American Put Option with Time-Dependent Model Parameters

09:40-10:00 **S. P. YUNG** (The University of Hong Kong)
Mean-Variance Porfolio Selection with a Benchmark Constraint

10:00-10:20 **Yi LIU** (Tongji University)
Modeling Selection and Calculation of CVA

10:20-11:05 **Hanqing JIN** (University of Oxford)
Optimal Stopping with Time Consistency