Workshop on Applied Statistics & Financial Mathematics

Date: 18 August 2011 (Thursday)
Time: 15:00 -18:00 Registration and discussions

Date: 19 August 2011 (Friday)
Time: 9:00-12:00, 14:30-18:30
Venue: School of Mathematics and Statistics, Shandong University at Weihai

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(Chair: Juan Li)

09:00-10:00 Shige Peng (Shandong University)
(BSDE Path-dependent options and PDE)

10:00-10:30 Heung Wong (The Hong Kong Polytechnic University)
On a class of functional coefficient GARCH-M models

10:30-11:00 Coffee break

(Chair: Cedric Yiu)

11:00-11:30 Zhen Wu (Shandong University)
On the Wellposedness of Forward-Backward SDEs— A Unified Approach

11:30-12:00 Xingqiu Zhao (The Hong Kong Polytechnic University)
Joint analysis of longitudinal data with dependent observation times

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12:00-13:30 Lunch

(Chair: Heung Wong)

14:30-15:00 Cedric Yiu (The Hong Kong Polytechnic University)
Optimal portfolio and insurance problems with risk constraint

15:00-15:30 Yufeng Shi (Shandong University)
Backward Stochastic Integral Equations

15:30-16:00 Xun Li (The Hong Kong Polytechnic University)
Optimal Multi-period Mean--Variance Policy under No-shorting Constraints

16:00-16:30 Shaolin Ji (Shandong University)
Ambiguous volatility, possibility and utility in continuous time

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16:30-17:00 Coffee break

(Chair: Zhen Wu)

17:00-17:30 James Huang (The Hong Kong Polytechnic University)
Stochastic models for glacial-interglacial transitions

17:30-18:00 Zuoquan Xu (The Hong Kong Polytechnic University)
Decision-making in a behavioral finance setting

18:00-18:30 Juan Li (Shandong University)
Optimal control problems of fully coupled FBSDEs and viscosity solutions of Hamilton-Jacobi-Bellman equations

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18:30-20:30 Dinner