

**RESEARCH OUTPUTS 2007**  
**Monographs, Edited Books and Special Journal Issues**

**Edited Books:**

WU, X.Y., WANG, J.L. and **ZHOU, X.**, Commonotonically Additive Premium Principles and Some Related Topics. In Shang, H.J., ed., *Actuarial Science: Theory and Methodology*, World Scientific Publishing Co Pte Ltd, Singapore, pp.93-132 (2006) ISBN 9812565051

**Journal Articles**

1. **YIU, K.F.C.**, GRBIC, N., NORDHOLM, S. and TEO, K.L., A Hybrid Method for the Design of Oversampled Uniform DFT Filter Banks, *Signal Processing*, Vol. 86, pp.1355-1364 (2006)
2. RUBINOV, A.M., **YANG, X.Q.** and ZHOU, Y.Y., A Hybrid Method for the Design of Oversampled Uniform DFT Filter Banks, *Signal Processing*, Vol. 86, pp.1355-1364 (2006)
3. RUBINOV, A.M., **YANG, X.Q.** and ZHOU, Y.Y., A Lagrange Penalty Reformulation Method for Constrained Optimization, *Optimization Letters*, Vol. 1, pp.145-154 (2007)
4. MAK, K.L., PENG, J.G., XU, Z.B. and **YIU, K.F.C.**, A New Stability Criterion for Discrete-time Neural Networks: Nonlinear Spectral Radius, *Chaos, Solitons and Fractals*, Vol. 31, pp.424-436 (2007)
5. LI, S.J., **YANG, X.Q.** and CHEN, G.Y., A Note on Vector Network Equilibrium Principles, *Math. Methods Oper. Res.*, Vol. 64, No. 2, pp.327-334 (2006)
6. HUO, J.Q., **YIU, K.F.C.**, NORDHOLM, S. and TEO, K.L., A Robust Transform Domain Echo Canceller Employing a Parallel Filter Structure, *Signal Processing*, Vol. 86, pp.3752-3760 (2006)
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10. CHENG, S.W., **LEUNG, B.P.K.** and SPIRING, F., Assessing Process Capability: A Case Study, *Quality Technology & Quantitative Management*, Vol. 3, No. 2, pp.191-206 (2006)
11. ZHOU, Y.Y. and **YANG, X.Q.**, Augmented Lagrangian Function, Non-quadratic Growth

Condition and Exact Penalization, *Operations Research Letter*, Vol. 34, No. 2, pp.127-134 (2006)

12. ZHANG, K., YANG, X.Q. and TEO, K.L., Augmented Lagrangian Method Applied to American Option Pricing, *Automatica J. IFAC*, Vol. 42, No. 8, pp.1407-1416 (2006)
13. YE, Y.Q., CHAN, C.K., LEUNG, B.P.K. and CHEN, Q., Bilateral Obstacle Optimal Control for a Quasilinear Elliptic Variational Inequality with a Source Term, *Nonlinear Analysis*, Vol. 66, pp.1170-1184 (2007)
14. HUANG, X.X., YANG, X.Q. and TEO, K.L., Convergence Analysis of a Class of Penalty Methods for Vector Optimization Problems with Cone Constraints, *Journal of Global Optimization*, Vol. 36, No. 4, pp.637-652 (2006)
15. HUANG, X.X., LI, D. and YANG, X.Q., Convergence of Optimal Values of Quadratic Penalty Problems for Mathematical Programs with Complementarity Constraints, *Journal of Industrial and Management Optimization*, Vol. 2, No. 3, pp.287-296 (2006)
16. CHAN, C.K. and KINGSMAN, B.G., Coordination in a Single-vendor Multi-buyer Supply Chain by Synchronizing Delivery and Production Cycles, *Transportation Research Part E*, Vol. 43, pp.90-111 (2007)
17. LAU, H.C.W., LEE, C.K.M., HO, G.T.S., CHOY, K.L. and LEUNG, BARTHOLOMEW P.K., Design of an adaptable logistics workflow management system for e-business, *International Journal of Agile Systems and Management*, Vol. 1, No. 4, pp.329-343 (2006)
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21. YANG, X.M., YANG, X.Q. and TEO, K.L., Erratum to: "Huard Type Second-order Converse Duality for Nonlinear Programming, *Appl. Math. Lett.* 18 (2005), no. 2, 205--208; MR2122401].". *Applied Mathematics Letters*, Vol. 20, No. 2, pp.241-241 (2007)
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  25. **PANG, W.K.**, **LI, R.** and **LIU, M.**, Exponential Stability of Numerical Solutions to Stochastic Age-dependent Population Equations, *Applied Mathematics and Computation*, Vol. 183, pp.152-159 (2006)
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  27. **JIANG, P.**, **GUO, Y.C.**, **CHAN, C.K.** and **LIN, W.Y.**, Frequency Characteristics of Coherent Structures and their Excitations in Small Aspect-Ratio Rectangular Jets using Large Eddy Simulation, *Computers and Fluids*, Vol. 36, No. 3, pp.611-621 (2007) (<http://dx.doi.org/10.1016/j.compfluid.2006.05.001>)
  28. **HUANG, X.X.** and **YANG, X.Q.**, Generalized Levitin-Polyak Well-posedness in Constrained Optimization, *SIAM J. Optim.*, Vol. 17, No. 1, pp.243-258 (2006)
  29. **IP, W.C.**, **WONG, H.** and **ZHANG, R.**, Generalized Likelihood Ratio Test for Varying-coefficient Models with Different Smoothing Variables, *Computational Statistics & Data Analysis*, Vol. 51, No. 9, pp.4543-4561 (2007)
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  35. **HUANG, X.X.**, **YANG, X.Q.** and **TEO, K.L.**, Lower-Order Penalization Approach to Nonlinear Semidefinite Programming, *Journal of Optimization Theory and Applications*, Vol. 132, No. 1, pp.1-20 (2007)

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38. **WEI, Z., LI, G. and QI, L.**, New Nonlinear Conjugate Gradient Formulas for Large-scale Unconstrained Optimization Problems, *Applied Mathematics and Computation*, Vol. 179, pp.407-430 (2006)
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42. **ZHANG, X.G., GUO, Y.C., CHAN, C.K. and LIN, W.Y.**, "Numerical Simulations on Fire Spread and Smoke Movement in an Underground Car Park, *Building and Environment*, Vol. 42, No. 10, pp.3466-3475 (2007) (<http://dx.doi.org/10.1016/j.buildenv.2006.11.002>)
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49. ZHOU, Y.Y., **YANG, X.Q.** and **TEO, K.L.**, Optimal Control Problems Governed by a Variational Inequality via Nonlinear Lagrangian Methods, *Optimization*, Vol. 55, No. 1-2, pp.187-203 (2006)
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