

RESEARCH OUTPUTS 2006

Monographs, Edited Books and Special Journal Issues

Edited Books:

Chan, C.K., Proceedings of International Workshop on Successful Strategies in Supply Chain Management, Department of Applied Mathematics, PolyU, Hong Kong, 346pp, 2006

Journal Articles

1. Wu, X.Y. and **Zhou, X.**, A New Characterization of Distortion Premiums via Countable Additivity for Comonotonic Risks, *Insurance: Mathematics and Economics*, Vol. 38, No. 2, pp. 324-334, 2006.
2. Dai, Y.H. and **Yang, X.Q.**, A New Gradient Method with an Optimal Stepsize Property, *Computational Optimization and Applications*, Vol. 33, pp. 73-88, 2006.
3. Ni, Q., Ling, C., **Qi, L.** and **Teo, K.L.**, A Truncated Projected Newton-type Algorithm for Large-scale Semi-infinite Programming, *SIAM Journal on Optimization*, Vol. 16, No. 4, pp. 1137-1154, 2006.
4. 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.
5. Troutt, M.D., **Pang, W.K.** and **Hou, S.H.**, Behavioral Estimation of Mathematical Programming Objective Function Coefficients, *Management Science*, Vol. 52, No. 3, pp. 422-434, 2006.
6. **Qi, L.**, Boundedness and Regularity Properties of Semismooth Reformulations of Variational Inequalities, *Journal of Global Optimization*, Vol. 35, pp. 343-366, 2006.
7. Chan, C.Y.P., Chan, S.F., Chan, K. and **Ip, W.C.**, Business Planning for the Vocational Education and Training in Hong Kong, *Quality Assurance in Education*, Vol. 14, No. 3, pp. 268-276, 2006.
8. **Wong, H.**, Hu, B.Q., **Ip, W.C.** and Xia, J., Change-point Analysis of Hydrological Time Series Using Grey Relational Method, *Journal of Hydrology*, Vol. 324, pp. 323-338, 2006.
9. Yin, H., Ling, C. and **Qi, L.**, Convergence Rate of Newton's Method for L_2 Spectral Estimation, *Mathematical Programming*, Vol. 107, pp. 539-546, 2006.
10. Yang, X.M., **Yang X.Q.** and **Teo, K.L.**, Converse Duality in Nonlinear Programming with Cone Constraints, *European Journal of Operational Research*, Vol. 170, pp. 350-354, 2006.
11. Tsang, A.H.C., Yeung, W.K., Jardine, A.K.S. and **Leung, B.P.K.**, Data Management for CBM Optimization, *Journal of Quality in Maintenance Engineering*, Vol. 12, No. 1, pp. 3751, 2006.
12. **Ip, W.C.**, **Wong, H.**, Pan, J.Z. and Yuan, K.K., Estimating Value-at-risk for Chinese Stock Market by Switching Regime ARCH Model, *Journal of Industrial and Management Optimization*, Vol. 2, No. 2, pp. 145-163, 2006.

13. Li, S.J., Teo, K.L., **Yang, X.Q.** and Wu, S.Y., Gap Functions and Existence of Solutions to Generalized Vector Quasi-Equilibrium Problems, *Journal of Global Optimization*, Vol. 34, pp. 427-440, 2006.
14. Wei, Z., Li, G. and **Qi, L.**, New Quasi-Newton Methods for Unconstrained Optimization Problems, *Applied Mathematics and Computation*, Vol. 175, pp. 1156-1188, 2006.
15. Qin, T.X., Guo, Y.C., **Chan, C.K.** and Lin, W.Y., Numerical Investigation of Smoke Exhaust Mechanism in a Gymnasium under Fire Scenarios, *Building and Environment*, Vol. 41, No. 9, pp. 1203-1213, 2006.
16. Chan, C.M., Tang, S.K. and **Wong, H.**, On Analysis of Exponentially Decaying Pulse Signals using Stochastic Volatility Model, *The Journal of the Acoustic Society of America*, Vol. 119, No. 3, pp. 1519-1526, 2006.
17. Chang, S.S., Tan, K.K., **Lee, H.W.J.** and **Chan, C.K.**, On the Convergence of Implicit Iteration Process with Error for a Finite Family of Asymptotically Nonexpansive Mappings, *Journal of Mathematical Analysis and Applications*, Vol. 313, pp. 273-283, 2006.
18. **Hou, S.H.**, Hou, E. and **Pang, W.K.**, On the Matrix Exponential Function, *International Journal of Mathematical Education in Science and Technology*, Vol. 37, No. 1, pp. 65-70, 2006.
19. **HUANG, W.K.**, On the Noncentral Chi-square Distribution – A Computer-aided Approach, *Advances and Applications in Statistics*, Vol. 6, No. 1, pp. 17-32, 2006.
20. Huang, X.X., **Yang, X.Q.** and Teo, K.L., Partial Augmented Lagrangian Method and Mathematical Programs with Complementarity Constraints, *Journal of Global Optimization*, Vol. 35, pp. 235-254, 2006.
21. **Chan, C.K.**, Li, L.Y.O., Ng, C.T., Cheung, B.K.S. and Langevin, A., Scheduling of Multi-buyer Joint Replenishments, *International Journal of Production Economics*, Vol. 102, pp. 132-142, 2006.
22. Lam, Y., Li, K.H., **Ip, W.C.** and **Wong, H.**, Sequential Variable Sampling Plan for Normal Distribution, *European Journal of Operational Research*, Vol. 172, pp. 127-145, 2006.
23. Tang, B.H.Y., **Chan, C.K.** and Lam, J.S.L., Simulation of a Turbulent Premixed Open V-shaped Flame using Contour Advection with Surgery, *Applied Mathematical Modelling*, Vol. 30, pp. 1103-1117, 2006.
24. Lu, H., Yao, E. and **Qi, L.**, Some Further Results on Minimum Distribution Cost Flow Problems, *Journal of Combinatorial Optimization*, Vol. 11, pp. 351-371, 2006.
25. You, J.H. and **Zhou, X.**, Statistical Inference in a Panel Data Semiparametric Regression Model with Serially Correlated Errors, *Journal of Multivariate Analysis*, Vol. 97, No. 4, pp. 844-873, 2006.
26. Liu, M., Zhang, H.Q., **Chan, C.K.**, Lau, K.S. and Lin, W.Y., Study of Cluster Formation in Dense Two-phase Flow using a Multi-Lattice Deterministic Model, *Powder Technology*, Vol. 162, No. 3, pp. 175-182, 2006.
27. **Ip, W.C.**, **Wong, H.**, Pan, J.Z. and Li, D.F., The Asymptotic Convexity of the Negative Likelihood Function of GARCH Models, *Computational Statistics & Data Analysis*, Vol. 50, pp. 311-331, 2006.

28. Tong, X., **Qi, L.** and Yang, Y., The Lagrangian Globalization Method for Nonsmooth Constrained Equations, *Computational Optimization and Applications*, Vol. 33, pp. 89-109, 2006.
29. Huang, X.Q., Leung, C.W., **Chan, C.K.** and Probert, S.D., Thermal Characteristics of a Premixed Impinging Circular Laminar-Flame Jet with Induced Swirl, *Applied Energy*, Vol. 83, No. 4, pp. 401-411, 2006.
30. Ansari, Q.H., Chan, W.K. and **Yang, X.Q.**, Weighted Quasi-variational Inequalities and Constrained Nash Equilibrium Problems, *Taiwanese Journal of Mathematics*, Vol. 10, No. 2, pp. 361-380, 2006.

Articles in refereed conference proceedings

Ye, Y.Q., **Chan, C.K.** and **Leung, B.P.K.**, Bilateral Obstacle Optimal Control of Quasi-linear Elliptic Obstacle Problems, *International Workshop on Successful Strategies in Supply Chain Management*, Hong Kong, 5-6 January 2006, pp. 317-322, 2006.

Ng, R. and **Pong, G.T.Y.**, Measuring Geodesic Body Measurements with Distributed Collocation Method, IMAC 2005, Paris, France, 11-15 July, 2006. (VCD Format)

Wong, K.H., **Chan, C.K.** and **Lee, H.W.J.**, Optimal Feedback Production for a Single-Echelon Supply Chain, *International Workshop on Successful Strategies in Supply Chain Management*, Hong Kong, 5-6 January 2006, pp. 283-290, 2006.

Chan, C.K., Chen, Y. and **Leung, B.P.K.**, Quick and Easy Analysis of Saturated Designs Using Orthogonal Arrays ($L_n q_m$) *International Workshop on Successful Strategies in Supply Chain Management*, Hong Kong, 5-6 January 2006, pp. 339-346, 2006.

Chan, C.K. and Kingsman, B.G., Synchronizing Ordering and Production Cycles: Co-ordination in a Single-vendor Multi-buyer Supply Chain, *International Workshop on Successful Strategies in Supply Chain Management*, Hong Kong, 5-6 January 2006, pp. 61-70, 2006.

Lee, Y.C.E., **Chan, C.K.** and **Hou, S.H.**, The Effects of Demand Distribution Among Buyers on Co-ordination in a Single-Vendor-Multi-Buyer Supply Chain, *International Workshop on Successful Strategies in Supply Chain Management*, Hong Kong, 5-6 January 2006, pp. 157-166, 2006.

Fung, H.K. and **Li, L.K.**, Valuation of Equity-indexed Annuities when Interest Rates are Stochastic, The 2006 Stochastic Modelling Symposium and Investment Seminar, Canada, 34 April, 2006.