



**The Hong Kong Polytechnic University
Department of Applied Mathematics**

Colloquium

Optimal Striking in Financial Economics

by

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Abstract

This talk will present two results on the striking strategy in financial economics. The first one is the speaker's recent work on the American put option in the Hobson-Rogers model; this is a model in which the asset's value brings the memory of the historical values. The second one is an expository on a simple model of the non-competitive auction, which is mainly based on a 2017 article in *Amer. Econ. Rev.*

Date : 17 April, 2018 (Tuesday)

Time : 11:00a.m. – 12:00noon

Venue : Y409, The Hong Kong Polytechnic University

*** * * ALL ARE WELCOME * ***