Program

◆ April 7, 2008 (Monday)

9:00-9:15	Opening Session	
	Opening Address: Prof. Lei Guo (President, AMSS)	
	Introduction of NPA2008: Profs. S.Y. Wang, Y.F. Xu, X.M. Yang and X.Q. Yang (Conference Co-chairs, NPA2008)	
9:15-10:25	Keynote/Invited lectures (Chair: Prof. X.Q. Yang)	
	Keynote Lecture (40m/person)	
	Prof. R. Tyrrell Rockafellar	"Multi-Agent Optimization With Uncertainty"
	Invited Lecture (30m/person)	
	Prof. Juan Enrique Martinez Legaz	"Some Generalizations of Rockafellar's Surjectivity Theorem"
10:25-10:40	**Coffee/Tea Break**	
10:40-12:10	Invited Lectures (30m/person) (Chair: Prof. Marc Teboulle)	
	Prof. James V. Burke	"Merging Trust-Region and Limited Memory Technologies for Large-Scale Optimization"
	Prof. Duan Li	"Global Descending Methods for Unconstrained Global Optimization"
	Prof. Song Wang	"On Numerical Solution of Hamilton-Jacobi-Bellman Equations in Finite Time Horizon "
12:10-12:30	**Photo Taken**	
12:30-14:00	**Lunch**	
14:00-16:00	Invited Lectures (30m/person) (Chair: Prof. G.Y. Chen)	
	Prof. H. Th. Jongen	"On the min-max graph in finite and semi-infinite optimization"
	Prof. Jean-Paul Penot	"Delineating some nice classes of functions and sets"
	Prof. Soon-yi Wu	"A new exchange method for convex semi-infinite programming"
	Prof. Wuyi Yue	"Optimization of Performance and Networks Design for Multi-traffic Communications"
16:00-16:20	**Coffee/Tea Break**	

16:20-18:00	Parallel Sessions (20m/person)		
	Session A1 (Chair: Prof. Duan Li)	Session B1 (Chair: Prof. Song Wang)	Session C1 (Chair: Prof. Soon-yi Wu)
	Shushang Zhu “Portfolio Optimization with Marginal Risk Control”	**Renjith Kumar** “Singular Optimal Atmospheric Rocket Trajectories”	**Gue Myung Lee** “Stability Properties of Quadratic Minimization Problems Over Euclidean Balls”
	Kwok Wai Yu “The Mean-Variance Approach to Portfolio Improvement”	**B.S. Goh** “Optimal Singular Rocket and Aircraft Trajectories”	**Siming Huang** “Inverse Optimal Value Problem of Quadratic Programming”
	Mei Yu “Dynamic optimal portfolio management with bankruptcy controlling”	**Shawn Wang** “Properties of Bregman Nearest Distance Functions ”	**Sanming Liu** “The exponential penalty function method of multiobjective programming problems”
	JingZhen Liu “Optimal Risk Constrained Portfolios with Jump Diffusion”	**Lai-Jiu Lin** “Properly Generalized Quasimonotone Variational Inclusion Problems With Applications to Fixed Point Theorems, Equilibrium Problems, and KKM Theory”	**Yong Xia** “New semidefinite relaxations of the quadratic assignment problem”
	Yuan Jiang “Synchronized cycles model of a single-manufacturer /multi-buyer supply chain with credit option/price discount”	**Lkhamsuren Altangerel** “Variational Principles for Vector Equilibrium Problems via Conjugate Duality”	**Wei Wang** “An application of the canonical dual transformation theory to a convex constrained quadratic programming problems”
18:00-20:00	**Supper**		

◆ April 8, 2008 (Tuesday)

9:00-10:40	**Keynote/invited lectures (Chair: Y.F. Xu)**		
	Keynote Lecture (40m/person)		
	Prof. Jong-Shi Pang “On Linear Programs with Linear Complementarity Constraints”		
	Invited Lectures (30m/person)		
	Prof. Patrice Marcotte “On a class of structured bilevel programs”		
	Prof. Shuzhong Zhang “Matrix Decomposition and Its Applications in Quadratic Optimization”		
10:40-11:00	**Coffee/Tea Break**		
11:00-12:30	**Invited Lectures (30m/person) (Chair : Prof. James V. Burke)**		
	Prof. Adil Bagirov “Approximate methods in nonsmooth optimization”		
	Prof. Jie Sun “CVaR, Uncertainty Set, and the Joint Safeguarding Constraint”		
	Prof. Marc Teboulle “A fast iterative shrinkage algorithm for convex regularized linear inverse problems”		
12:30-14:00	**Lunch**		
14:00-15:30	**Invited Lectures (30m/person) (Chair: Prof. Adil Bagirov)**		
	Prof. Frederic Bonnans “Second-order optimality conditions for state-constrained optimal control problems”		
	Prof. Danny Ralph “A stochastic equilibrium problem for two stage games”		
	Prof. Jen-Chih Yao “Sensitivity Analysis of Solution mappings of Parametric Generalized Quasi Vector Equilibrium Problems”		
15:30-15:50	**Coffee/Tea Break**		
15:50-17:50	**Parallel Sessions (20m/person)**		
	Session A2 (Chair: Prof. Gue Myung Lee)	**Session B2 (Chair: Guihua Lin)**	**Session C2 (Chair: Shawn Wang)**
	Sung Yu Wang “Simultaneous Variational Disclusions, Variational Inclusions Problems and Related Applications”	**Xuexiang Huang** “Levitin-Polyak Well-Posedness in Vector Quasivariational Inequality Problems with Functional Constraints”	**Weixin Cheng** “A Superlinearly Convergent Strongly Sub-Feasible SSLE-Type Algorithm with Working Set for Nonlinearly Constrained Optimization”
	Ali Farajzadeh “On the dual vector equilibrium problems”	**Xianjun Long** “Levitin-Polyak Well-Posedness for Equilibrium Problems with Functional Constraints”	**Gonglin Yuan** “A BFGS Trust-Region Method for Nonlinear Equations”

	Zhe Chen "Vector Optimization Problems and Generalized Proximal Point Algorithms in Banach Spaces"	**Wenyan Zhang** "Well-posedness for Set Optimization Problems"	**Zhujun Wang** "Superlinear Convergence of Secant Methods for Nonlinear Constrained Optimization"
	Qamrul Hasan Ansari "Quasi-Equilibrium Problems with Lower and Upper Bounds in Ordered Topological Spaces"	**Chih-Sheng Chuang** "Well-Posedness for Variational Inclusion Problems with Applications"	**Fengmin Yao** "Study on a class of smooth algorithm for solving mathematical programming with equilibrium constraints problem"
	Houchun Zhou "Mixed Duality and Lagrange Multipliers Without a Constraint Qualification for Minimax Fractional Programming"	**Chunrong Chen** "On the Semicontinuity for a Parametric Generalized Vector Quasivariational Inequality"	**B S Goh** "Steepest Descent Algorithms in Optimization with Good Convergence Properties"
	Yuan Lu "The UV-decomposition to the proper convex function"	**Zheng Peng** "Projection and Contraction Method for Solving Symmetric Cone Variational Inequalities"	**Qian Liu** "On the use of generalized augmented Lagrangians in the solution of generalized semi-infinite min-max problems"
18:00-20:30	**Banquet**		

◆ April 9, 2008 (Wednesday)

9:00-10:40	**Keynote/invited Lectures (Chair: Prof. S.Y. Wang)**		
	Keynote Lecture (40m/person)		
	Prof. Adrian Lewis "Illustrations of metric regularity"		
	Invited Lectures (30m/person)		
	Prof. Xiaojun Chen "Computation of Global Error Bounds for Linear Complementarity Problems"		
	Prof. Michel Thera "On the Lions & Stampacchia Theorem"		
10:40-11:00	**Coffee/Tea Break**		
11:00-12:40	**Parallel Sessions (20m/person)**		
	Session A3 (Chair: Prof. Michel Thera)	**Session B3 (Chair: Prof. S.Z. Zhang)**	**Session C3 (Chair: Prof. Q.H. Ansari)**
	Hongwei Jiao "Global optimization for sum of linear ratios problems using new pruning technique"	**Guoyin Li** Some Nonconvex Geometric Results in Variational Analysis and Optimization	**Yanjun Wang** "A general algorithm for solving generalized geometric programming"
	Jianhong Wang "A primal-dual algorithm for LMI optimization"	**Shaohua Pan** "A class of generalized Fischer-Burmeister merit functions for the second-order cone complementarity problem"	**Xinwei Liu** "An SQP algorithm for nonlinear equality constrained optimization with strong convergence properties"
	Asu Ozdaglar "Subgradient Methods for Saddle-Point Problems"	**Ziyan Luo** "Path following interior point algorithms for SCLCP"	**Kaiwen Meng** "Calculus Rules for Derivatives of Set-valued Maps"
	Hao Wang "Gradient-type Methods for Linear Inverse Problems with Sparsity Constraints"	**Cedric Yiu** "Optimization of speech recognition performance under low signal-to-noise ratios"	**Qilin Wang** "Higher-order optimality conditions for set-valued Optimization under strong efficiency"
	Qi Wang "A Comparative Study on Solutions for Two-Level Programming Problems"	**Hailin Zhou** "An Evaluation of Venture Capital Investments with Real Options: from Venture Capitalists' Perspective"	**Chao Zhang** "Smoothing Projected Gradient Method and its Application to Stochastic Linear Complementarity Problems"
12:40-14:00	**Lunch**		
14:00-15:20	**Parallel Sessions (20m/person)**		
	Session A4 (Chair: Prof. Xiaojun Chen)	**Session B4 (Chair: Prof. Lai-Jiu Lin)**	**Session C4 (Chair: Prof. Jen-Chih Yao)**
	Liwei Zhang "A class of nonlinear Lagrangians for nonconvex semidefinite programming"	**Xingsi Li** "Portfolio Optimization with Copula Entropy"	**Xiusu Chen** "Some properties of semi-E-convex function and semi-E-convex programming"

	Zhian Liang "The efficiency conditions and duality for uniform invex multiobjective programming problems"	**Xiaojiao Tong** "Robust Portfolio Optimization Models Based on Worst-Case CVaR With Application in Generation Asset Allocation"	**Linxia Qin** "Sufficiency of linear transformations on Euclidean Jordan algebras"
	Won Kyu Kim "On Non-Compact Generalization of Fan's Minimax Theorem"	**Yue Zhang** "Cross-Entropy Economic Premium Pricing"	**Hongying Liu** "On the absolute value equation"
	Xunhua Gong "Necessary Conditions for Efficient Solution of Vector Optimization Problems"	**Ning Zhao** "The applications of Copula Entropy constrained optimization"	**Jianhong Wang** "Lyapunov stability analysis of linear time-invariant systems:Convex optimization approach"
15:20-15:40	**Coffee/Tea Break**		
15:40-17:10	**Invited Lectures (30m/person) (Chair: Prof. Jie Sun)**		
	Prof. Diethard Pallaschke "Minimal Pairs of Compact Convex Sets"		
	Prof. Xiaoqi Yang "Optimality and Calmness Conditions"		
	Prof. Liqun Qi " A Global Homogeneous Polynomial Optimization Problem over the Unit Sphere"		
17:10-17:30	**Closing Session**		
	Closing Address: **Profs. S.Y. Wang, Y.F. Xu, X.M. Yang and X.Q. Yang** (General Co-chairs, NPA2008)		

Notes:

1. Conference Venue Arrangement

Opening Session:	**Conference Hall, Siyuan Building**
Keynote/Invited Lectures:	**Conference Hall, Siyuan Building**
Parallel Session A:	**703, Siyuan Building**
Parallel Session B:	**712, Siyuan Building**
Parallel Session C:	**301, Blue-White Building**
Closing Session:	**Conference Hall, Siyuan Building**

2. Conference Lunch/Supper and Banquet Arrangement

Lunch/Supper:	**4th Floor, Wuke Hotel**
Banquet:	**4th Floor, Wuke Hotel**