



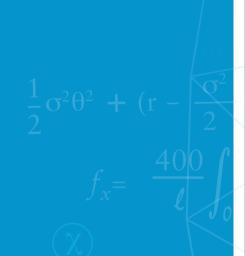
Workshop on **Optimization** and **Risk Management**

Time: Venue:

13:00 - 18:00, 6 July 2011 (Wednesday) Room Y304, The Hong Kong Polytechnic University

Objectives:

The aim of this workshop is to exchange ideas at the frontier of research on optimization and risk management and to enhance research collaboration from various research areas in mathematics, engineering and management.



Keynote lectures



13:00 - 14:00 Danny Ralph (University of Cambridge) **Risk aversion and stochastic programming:** a new kind of stochastic equilibrium



14:00 - 15:00

Yinyu Ye (*Stanford University*)

Close the gaps: a learning-while-doing algorithm for a class of single-product revenue management problems

15:00 - 15:15 Coffee-break

Invited Talks

15:15 - 15:45	Chi-kin Chan (<i>PolyU</i>) Incentive mechanisms for the co-ordination of a single-vendor multi-buyer supply chain
15:45 – 16:15	Xiaojun Chen (<i>PolyU</i>) Expected residual minimization for stochastic variational inequalities
16:15 – 16:45	Agachai Sumalee (<i>PolyU</i>) Network equilibrium under cumulative prospect theory and endogeneous stochastic demand and supply
16:45 – 17:15	Xiaoqi Yang (<i>PolyU</i>) Piecewise linear multi-criteria programs: the continuous case and its discontinuous generalization
17:15 – 17:45	Cedric Yiu (<i>PolyU</i>)

Sponsors:

The Hong Kong **Polytechnic University**

The AMSS-PolyU Joint Research Institute

Uptimal investment and insurance problems with risk constraints

Special keynote lecture



11:00-12:00 5 July 2011 Room Y304

Tyrrell Rockafellar (University of Washington)

Optimization and Statistics

All Are Welcome

Workshop Website: http://www.polyu.edu.hk/ama/jri/events.htm **Enquiry**:

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