THE HONG KONG POLYTECHNIC UNIVERSITY
香港理工大學

DEPARTMENT OF APPLIED MATHEMATICS
應 用 數 學 系

Workshop on Optimization and Risk Management

Time: 13:00 - 18:00, 6 July 2011 (Wednesday)

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

Sponsors:

The Hong Kong Polytechnic University

The AMSS-PolyU Joint Research Institute

All Are Welcome

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

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