Programme

Lecture Theatre 2, Lee Shau Kee Building, CUHK

	Day 1: 22 December 2014 (Mon)		Day 2: 23 December 2014 (Tue)	
Time	**Session**	**Speaker**	**Session**	**Speaker**
0830 - 0900	**Registration (0825-0855)**		**Registration**	
	Opening Remarks (0855 -0900)	**Qiman SHAO (Chairman, CUHK)**		
0900 - 1000	**Session Chair**: Wai Ki CHING, The University of Hong Kong		**Session Chair**: Duan LI, The Chinese University of Hong Kong	
	Title: Rank Dependent Utility and Risk Taking	Xunyu ZHOU (Oxford)	Title: Dynamic Programming in Mathematical Finance	Alain BENSOUSSAN (U Texas Dallas / CityU HK)
1000 - 1030	Title: Geometric Stopping of a Random Walk and Its Applications to Valuing Equity-linked Death Benefits	Hailiang YANG (HKU)	Title: Optimal portfolio and insurance problems with risk constraint and regime switching	Cedric KF YIU (HK PolyU)
1030 - 1100	Title: Implied Volatility of Leveraged ETF Options: Consistency and Scaling	Tim ST LEUNG (Columbia)	Title: Multivariate Countermonotonicity and Minimal Copulas	Ka Chun CHEUNG (HKU)
1100 - 1130	*Coffee Break*		*Coffee Break*	
1130 - 1200	Title: Optimal Liquidation of Child Limit Orders	Wei ZHOU (JP Morgan Chase)	Title: Weak Convergence Methods for Approximation of Path-dependent Functionals	Qingshuo SONG (CityU HK)
1200 - 1400	*Buffet Lunch*		*Buffet Lunch*	
1400 - 1500	**Session Chair**: Ngai Hang CHAN, The Chinese University of Hong Kong		**Session Chair**: Yue Kuen KWOK, The Hong Kong University of Science and Technology	
	Title: Bridge Simulation and Estimation for Multivariate SDEs	Michael SØRENSEN (U Copenhagen)	Title: A model of liquidity risk and a new class of systemic risk measures	Jean-Pierre FOUQUE (U Calif. Santa Barbara)
1500 - 1530	Title: Solving the High-dimensional Markowitz Optimization Problem: When Sparse Regression Meets Random Matrix Theory	Xinghua ZHENG (HKUST)	Title: Mean Field Games and Systemic Risk: Heterogeneous grouping models	Li-Hsien SUN (National Central U)
1530 - 1600	Title:Visualization of Investment Risk, capturing the unforeseen	Mark C. HOOGENDIJK (E8 Consulting Asia)	Title: On the Measurement of Economic Tail Risk	Xianhua PENG (HKUST)
1600 - 1630	*Coffee Break*		*Coffee Break*	
1630 - 1700	*Photo session*		Student Speakers Session (1630 - 1650) (1650 - 1710)	Michael MH CHAU (ICL / HKU) Chi Seng PUN (CUHK)
1700 - 1730	Title: Empirical Mode Decomposition and its Application in Finance	Alfred MA (CASH Axiom Capital)	**Session Chair**: Nozer D. SINGPURWALLA, City University of Hong Kong	
			Title: The optimal consumption-investment problem--a personal journey (1710- 1740)	Suresh P. SETHI (U Texas Dallas)
1730 - 1800	Title: Statistics and Derivative Innovations	Ken YAN (Cathay United Bank)	**Closing Remarks (1740 - 1745)**	**Ngai Hang CHAN (Chief Organizer, CUHK)**
1800 -	-		*Shuttle bus to the venue of dinner (1800)*	

Organizing Committee

Ngai Hang CHAN (Chief Organizer)
Qi Man SHAO
Tony SIT
Hoi Ying WONG
Phillip YAM
Chun Yip YAU

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