JOINT-UNIVERSITY SYMPOSIUM ON FINANCIAL RISK MANAGEMENT: TOPICS ON TIME CONSISTENCY

PROGRAMME

Venue: Lecture Theatre 6, Lady Shaw Building, The Chinese University of Hong Kong

	Saturday, April 22, 2017	
0845 - 0850	**Opening Speech**	**Phillip Yam (The Chinese University of Hong Kong)**
	Session Chair: Alain BENSOUSSAN, The University of Texas at Dallas / City University of Hong Kong	
0850 - 0930	Dynamic Risk Measures and Nonlinear Expectations with Markov Chain Noise	Robert ELLIOTT (University of Calgary / University of South Australia)
0930 - 1010	Time-Inconsistent Risk Preferences and the Term Structure of Dividend Strips	Rui GUO (Renmin University of China)
1010 - 1050	Optimal Dividend Strategy for a General Diffusion Process with Time-Inconsistent Preferences and Penalty Cost for Ruin	Yan ZENG (Sun Yat-Sen University)
1050 - 1110	*Coffee Break*	
	Session Chair: Hailiang YANG, The University of Hong Kong	
1110 - 1150	Time Consistent Mean-Variance Portfolio under Regime-Switching Cointegration	Mei Choi CHIU (The Education University of Hong Kong)
1150 - 1230	Self-Coordination in Time Inconsistent Stochastic Control: A Planner-Doer Game Framework	Duan LI (The Chinese University of Hong Kong)
1230 - 1335	*Photo Session*	
1235 - 1350	*Lunch (Chung Chi Staff Restaurant)*	
	Session Chair: Wai Keung LI, The University of Hong Kong	
1350 - 1430	Time-Consistent Consumption and Investment	Mogens STEFFENSEN (University of Copenhagen)
1430 - 1510	A Paradox in Time Consistency in Mean-Variance Problem?	Kwok Chuen WONG (Dublin City University)
1510 - 1550	Optimal Exit Time from Casino Gambling: Strategies of Pre-Committed and Naive Gamblers	Xuedong HE (The Chinese University of Hong Kong)
1550 - 1610	*Coffee Break*	
	Session Chair: Hoi Ying WONG, The Chinese University of Hong Kong	
1610 - 1650	A Mean-Field Competition	Marcel NUTZ (Columbia University)
1650 - 1730	Resolving Time Inconsistency via a Competition Scheme	Xiangyu CUI (Shanghai University of Finance and Economics)
1730 - 1810	The Monte Carlo-Based Stochastic Grid Bundling Method and Multi-Period Mean-Variance Time-Consistent Portfolio Optimization	Cornelis OOSTERLEE (Delft University of Technology / Centrum Wiskunde & Informatica)
1810 - 1815	**Closing Remark**	**Phillip Yam (The Chinese University of Hong Kong)**
	Banquet (Royal Park Hotel Shatin)	

Organizing Committee

Ryan, K. C., WONG (Dublin City University)
Phillip YAM (The Chinese University of Hong Kong)
Hailiang YANG (The University of Hong Kong)

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