JULY 15
MONDAY

9:00am	*Opening*
9:05 - 9:55	**Qi-Man Shao**, Mathematics,University of Oregon & National University of Singapore *Self-Normalized Limit Theorems in Probability and Statistics*
9:55 – 10:35	**Hsien-Kuei Hwang**, Institute of Statistical Science, Academia Sinica *Phase Changes in Random Recursive Structures*

Coffee Break

10:50 – 11:20	**Bing-Yi Jing**, Mathematics, HKUST *Some Further Results on Self-Normalized Limit Theorems*
11:20 – 11:50	**Qiying Wang**, Center for Mathematics & its Applications, Australian National University *Exact Convergence Rate and Leading Term in Central Limit Theorem for Student's t Statistics*
11:50 – 12:20	**Lixin Zhang**, Mathematics, Zhejiang University *Strong Approximations of Martingale Vectors and Applications to Markov Chain Adaptive Designs*

Lunch Break

14:00 – 14:40	**Liming Wu**, Mathematics, Wuhan University *Essential Spectral Radius of Markov Chains and Applications*
14:40 – 15:20	**Kai-Nan Xiang**, Mathematics, Hunan Normal University *Weak Flows (Dyanmics): A New Look at Measure-Valued Processes*

Coffee Break

15:40 – 16:10	**Inchi Hu**, Information & Systems Management, HKUST *Irreversible Multi-Armed Bandit Problem with Applications*
16:10 – 16:40	**Ching-Zong Wei**, Institute of Statistical Science, Academia Sinica *Bayes Control of a Linear Dynamic System*
16:40 – 17:10	**Kani Chen**, Mathematics, HKUST *On Bayesian Models for Stochastic Regression*

July 16
Tuesday

9:00 – 9:50	**Tze Leung Lai**, Statistics, Stanford University & Mathematics, HKU *Boundary Crossing Probabilities for Moving Averages and their Applications*
9:50 – 10:30	**Yi Ching Yao**, Institute of Statistical Science, Academia Sinica, Taipei *Doob, Ignatov and Optional Skipping*

Coffee Break

10:45 – 11:15	**Cheng-Der Fuh**, Institute of Statistical Science, Academia Sinica, Taipei *Iterated Random Functions*
11:15 – 11:45	**Fu Zhou Gong**, Institute of Applied Mathematics, Chinese Academy of Sciences *Some Results for the Spectral Gap on Loop Spaces*
11:45 – 12:15	**Feng-Yu Wang**, Mathematics, Beijing Normal University *A Generalization of Poincare and Log-Sobolev Inequalities*

Lunch Break

13:30 – 14:00	**Hailiang Yang**, Statistics and Actuarial Science, HKU *On Joint Distribution of Surplus Immediately before and after Ruin*
14:00 – 14:30	**Chun Su**, Department of Statistics and Finance, University of Science and Technology of China *On Applications of Limit Theorems to Insurance and Finance*
14:30 – 15:00	**Shiqing Ling**, Mathematics, HKUST *Maximum Likelihood Estimator of Change-Point in ARMA-GARCH Models*

Coffee Break

15:10 – 15:40	**Xunyu Zhou**, Systems Engineering & Engineering Management, CUHK *Stochastic Control and Viscosity Solution*
15:40 – 16:10	**Yaozhong Hu**, Mathematics, University of Kansas *Stochastic Volatilities Modelled by Fractional Brownian Motions*

Coffee Break

16:20 – 16:50	**Sung Nok Chiu**, Mathematics, HKBU *Johnson-Mehl Tessellations: Asymptotics and Inference*
16:50 – 17:20	**Kwok Pui Choi**, Mathematics, National University of Singapore *Poisson Approximations via the Chen-Stein Method and Applications to Computational Biology*

July 17
Wednesday

9:00 – 9:50	**Frank Zhang**, Derivative Research at Morgan Stanley, New York *Credit Modeling and the Simulation of Correlated Defaults*
9:50 – 10:30	**Zhiliang Ying**, Statistics, Columbia University *Hazard Modeling with Applications to Finance, Marketing and Insurance*

Coffee Break

10:50 – 11:30	**Sai Wan Elias Shiu**, Statistics and Actuarial Science, University of Iowa & Applied Mathematics, HKPU *Dynamic Fund Protection*
11:30 – 12:10	**August Chow**, Office of the Commissioner of Insurance, HK Special Administrative Region *The Insurance Regulatory Regime in Hong Kong (with an emphasis on the actuarial aspect)*

Photo Session & Lunch Break

14:00 – 14:30	**Andrew Carverhill**, School of Business, HKU *Affine-Jump Filtering of Transactions Intensity*
14:30 – 15:00	**Szu-Lang Liao**, Banking and Financial Markets, National Cheng-Chi University *On the Implementation of Continuous Interest Rate Models*
15:00 – 15:30	**Tiong Wee Lim**, Statistics & Applied Probability, National University of Singapore *Asian Options: European, American, Arithmetic and Geometric Averaging*

Coffee Break

15:50 – 16:20	**Yue-Kuen Kwok**, Mathematics, HKUST *Efficient Pricing of Multi-State Lookback Options*
16:20 – 16:50	**Xiao-Guang Yang**, Institute of System Science, Chinese Academy of Sciences *Optimal Portfolio Allocation under a Probabilistic Risk Constraint and the Incentives for Financial Innovation*
16:50 – 17:20	**Michael Wong**, Statistics, CUHK *A Structure Model of Credit Migration*
17:20 – 17:25	*Closing*