

December 13, 2003
Saturday

9:00 **Ngaiming Mok**, Director, Institute of Mathematical Research
Opening Remarks

Chair: N. Mok

9:05 - 9:55 **M. Tucsnak**, University of Nancy I and INRIA, France
The numerical viscosity method for the approximation of infinite dimensional LQR problems

9:55 - 10:45 **S.P. Yung**, Mathematics, HKU
On the Riesz-Basis-Property of control problems

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Coffee Break
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Chair: H.L. Yang

11:00 - 11:50 **X. Guo**, Cornell University, USA
Wonham Filters with random parameters: optimality, error bounds, and estimation in financial time series data

11:50 - 12:40 **Y.K. Kwok**, Mathematics, HKUST
Optimal strategies associated with optionality features in financial contracts

December 15, 2003
Monday

Chair: S.P. Yung

- 9:00 - 9:50 **J.-C. Vivalda**, INRIA, France
On the genericity of the observability for discrete-time systems
- 9:50 - 10:40 **Wei Lin**, Case-Western University, USA and CUHK
Recent advances in global stabilization of nonlinear systems via output feedback

Coffee Break

Chair: W. Lin

- 10:55 - 11:45 **Tiong-Wee Lim**, National University of Singapore, Singapore
Singular stochastic control and optimal consumption and investment
- 11:45 - 12:35 **Hailiang Yang**, Statistics and Actuarial Science, HKU
Optimal investment for an insurer to minimize its probability of ruin

Workshop Lunch

Chair: T.L. Lai

- 14:00 - 14:50 **Lishang Jiang**, Tongji University, PRC
Recovering the volatility of underlying asset from option prices
- 14:50 - 15:40 **Xunyu Zhou**, Systems Engineering & Engineering Management, CUHK
Constrained stochastic LQ control with random coefficients, with application to portfolio selection
- 15:40 - 16:30 **K.C. Cheung**, Statistics and Actuarial Science, HKU
Optimal asset allocation under Regime-Switching Model
- 16:30 - 16:35 **M.K. Siu**, Head, Mathematics, HKU
Closing Remarks