

THE UNIVERSITY



OF HONG KONG

*Institute of Mathematical Research
Department of Mathematics*

Analysis Seminar

Beyond Classical Portfolio Selection

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Abstract

Since the first introduction in Markowitz (1952), portfolio choice theory has been one of the key research topics in mathematical finance, and it is a formal one on striving for an ideal balance between the portfolio return and reducing its inherent risk inherited from various financial markets and operations. Yet, with the increasing sophistication of different markets, even in the presence of notable behavioral bias of investors, there is an urgent call for reframing the landscape of this traditional research area in response to new desire. Based on some of my recent research effort, I shall aim to share with my view on some possible new directions that can cater those practical considerations.

Date: January 16, 2018 (Tuesday)

Time: 2:00 - 3:00pm

Venue: Room 210, Run Run Shaw Bldg., HKU

All are welcome