Hong Kong Probability Seminar

https://sites.google.com/site/hkprobability/

Date: November 2, 2018 (Friday)
Time: 2:00 – 5:30pm
Venue: Lady Shaw Building, LT 1, CUHK

- 2:00–3:30pm: Jie Xiong (Southern University of Science and Technology)

Stackelberg game with partial information

Abstract: Motivated by the cooperative advertising and pricing problems, we consider the leader-follower game with asymmetric information. As preparation, I will first introduce the theory of nonlinear filtering which is one of the main tool used in this research. After that we consider the general stochastic maximum principles under partial information when the state is given by a BSDE or an FBSDE with or without mean-field term. After these preparation, we will discuss the stochastic game under asymmetric information structure.

- 3:30–4:00pm: Coffee break

- 4:00–5:30pm: Chen Wang (The University of Hong Kong)

Some new results on random matrix theory with application to analysis of dynamic factor models

Abstract: This talk consists of two parts. In the first part, I will give a brief introduction to some relevant results of random matrix theory (RMT). The second part will focus on a specific application, that is, the order determination of large dimensional dynamic factor model.

All are welcome

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The Chinese University of Hong Kong.