



Workshop on Financial Mathematics and Applied Statistics

Objectives

Financial Mathematics and Applied Statistics involve many challenging problems in mathematical and statistical modeling. This workshop is to bring together leading experts to present and discuss recent developments in these areas, to encourage collaboration among financial practitioners, applied mathematicians and statisticians, and provide an opportunity for young researchers to learn the current state of the art in these important directions.

Keynote Speaker

Shige Peng (Shandong University and The Hong Kong Polytechnic University)

Invited Speakers

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| Ngai-hang Chan | (Chinese University of Hong Kong) |
| Duan Li | (Chinese University of Hong Kong) |
| Wai-keung Li | (The University of Hong Kong) |
| Nicolas Privault | (City University of Hong Kong) |
| Qi-Man Shao | (Hong Kong University of Science and Technology) |
| Rob Womersley | (The University of New South Wales and
The Hong Kong Polytechnic University) |
| Phillip Yam | (The Hong Kong Polytechnic University) |
| Hai Liang Yang | (The University of Hong Kong) |
| Qiang Zhang | (City University of Hong Kong) |
| Lixing Zhu | (Hong Kong Baptist University) |

Date: 5 December 2009 (Saturday)

Time: 9:30 – 13:00, 14:30 – 18:00

Venue: Room AG710, The Hong Kong Polytechnic University

Sponsors: The Hong Kong Polytechnic University,
The AMSS-PolyU Joint Research Institute

Workshop Website: <http://www.polyu.edu.hk/ama/jri/events.htm>

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ALL ARE WELCOME