



**The Hong Kong Polytechnic University
Department of Applied Mathematics**

**Seminar
on**

**The Stochastic Linear Complementarity
Problem and Its Applications**

by

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Abstract

The stochastic linear complementarity problem(SLCP) is used to model many important decision making problems under uncertainty in engineering management and economics. This talk presents a brief view of recent research on SLCP. It will proceed as follows:

1. Introduction of some theoretical results on expected residual minimization method for stochastic linear complementarity problems (joint work with Masao Fukushima(Kyoto Univ.), Haitao Fang(CAS), Chao Zhang(Hirosaki University));
2. Illustration of some applications of SLCP in bridge risk management (a Hirosaki University President Key Research Project);
3. Discussion of the relation between SLCP and stochastic quadratic program(SQP), and test problems for SQP (written with Rob Womersley(UNSW) in Fortran90, implemented in Matlab by Shanbhag, Infanger, Glynn(Standford)).

Date : 3 March 2006 (Friday)
Time : 3:00 – 4:00 p.m.
**Venue : Departmental Conference Room HJ610
The Hong Kong Polytechnic University**

The Friday tea gathering will start right after the seminar

***** ALL ARE WELCOME *****