Workshop on Optimization, 25 May 2007

Venue: HJ610, The Hong Kong Polytechnic University

9:00 – 9:10	Opening Ceremony	
Morning Session	Chair:	Shouyang Wang
9:10 – 9:50	Terry Rockafellar	Risk Tuning with Generalized Linear Regression
9:50 – 10:20	Duan Li	Geometric Approach for Quadratic 0-1 optimization
10:20 – 10:50	Tea / Coffee	
10:50 – 11:20	Xunyu Zhou	Behavioral Portfolio Selection and Optimization of S-shaped Functions
11:20 – 11:50	Stein Wallace	Stochastic Programming, Game Theory and Market Power
11:50 – 12:20	Lizhi Liao	Optimization Models for Feature Reduction

Afternoon Session	Chair:	Xiaoqi Yang
14:00 – 14:30	Cedric Yiu	Optimal Portfolios under a VaR Constraint
14:30 – 15:00	Shouyang Wang	TEI@I Methodology and its applications in China
15:00 – 15:30	Shuzhong Zhang	Spectrum Management and Optimization
15:30 – 16:00	Tea / Coffee	
16:00 – 16:30	Xiaotie Deng	Forward Looking Equilibrium for Adwords Auctions
16:30 – 17:00	Xiaoqi Yang	Power Penalty Approaches for Linear Complementarity Problems