

International Symposium on Nonlinear Analysis and Optimization with Financial Applications

Date: 29~30 December 2014

Organizer: Research Center for Nonlinear Analysis and Optimization Program

29 December 2014

Venue: Room 4009-1, Science Building, Department of Applied Mathematics

9:20- 9:30: Opening

9:30-10:20: Zuhair Nashed, University of Central Florida, USA

Title: Reproducing Kernel Hilbert Spaces for Sampling Expansions and Reconstruction of a Function from its Moments

10:20-10:40: Tea& Coffee Break

10:40-11:20: Chong Li, Zhejiang University, China

Title: Variational Inequalities for Set-valued Vector Fields on Riemannian Manifolds

11:20-12:00: Jizhou Zhang, Shanghai Normal University, China

Title: The Optimal Stock Liquidation Strategy Problem with Stochastic Trading Upper Limit

12:00-14:00: Lunch Break

Venue: Room 4011, Science Building, Department of Applied Mathematics

14:00-14:40: Xiaojin Ye, Georgia State University, USA

Title: Fast Search-based Algorithm for Smooth and Nonsmooth Optimization in Image Reconstruction

14:40-15:20: Yi Fu, Shanghai Normal University, China

Title: The Optimal Execution Strategy of Employment Stock Option

15:20-15:40: Tea & Coffee Break

15:40-16:20: Yang Wang, Shanghai Normal University, China

Title: Viscosity Solutions, HJB Equations and Passport Options

16:20-17:10: Hang-Chin Lai, National Tsing-Hua University, Taiwan

Title: Tensor Product and Multipliers of Banach-valued Function Spaces on Locally Compact Abelian Group

18:00-21:00: Dinner

30 December 2014

Venue: Room 4013, Science Building, Department of Applied Mathematics

09:30-10:10: Yaqin Wang, Shaoxing University, China

Title: An Etragradient-like Method for Generalized Mixed Equilibrium Problems and Fixed Point Problems

10:10-10:30: Chih-Neng Liu* and Ngai-Ching Wong, National Sun Yat-sen University, Taiwan

Title: The Average of Composition Operators

10:30-10:50: Tea & Coffee Break

10:50-11:30: Chi-Wai Leung, the Chinese University of Hong Kong, China

Title: The Berkovich Spectrum of Certain Group Rings

11:30-12:10: Pengwen Chen, National Chung Hsing University, Taiwan

Title: Point Set Matching Problems and Lung Clustering Analysis

12:10-12:20: Concluding

12:20-13:40: Lunch