THE UNIVERSITY   **OF HONG KONG**

Department of Mathematics

Numerical Mathematics and Applied Analysis Group Seminar (NMAA)

Dr. Han-Qing JIN
Oxford University, England

Lecture 1:   Continuous-Time Financial Market Model

Date and Time: September 4 (Thursday), 2:00 – 3:00pm

Venue: Room 309, Run Run Shaw Building, HKU

Abstract: A brief introduction to the continuous-time financial market with necessary concepts from stochastic process.

Lecture 2:   Fundamental Questions in Continuous-Time Financial Market

Date and Time: September 5, 2008 (Friday), 2:00 – 3:00pm

Venue: Room 309, Run Run Shaw Building, HKU

Abstract: Three questions will be introduced in the continuous-time market: arbitrage-free condition, completeness of the market, and portfolio selection.

Lecture 3:   Portfolio Optimization with Behavioral Criterion

Date and Time: September 8, 2008 (Monday), 2:00 – 3:00pm

Venue: Room 309, Run Run Shaw Building, HKU

Abstract: I will introduce the new criterion from behavioral finance into the portfolio selection, and study the optimization problem in the continuous-time market. The behavioral criterion makes more sense in the real world, and brings heavy difficulty to the portfolio selection.

All are welcome