UNIVERSITY OF HONG KONG

DEPARTMENT OF MATHEMATICS

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Lecture

Professor Lai Tze-Leung of Stanford University who is the holder of a Wong Yung Chow Visiting Lectureship at the Department of Mathematics will give a series of four lectures

1. Date: Dec. 7, Thur., 1989 Time: 3:00 p.m.
   Title: On martingale theory and its applications to stochastic control

2. Date: Dec. 8, Fri., 1989 Time: 4:00 p.m.
   Title: Free boundary problems, optimal stopping and dynamic allocation

3. Date: Dec. 13, Wed., 1989 Time: 4:00 p.m.
   Title: Strong and weak convergence theorems for stochastic dynamical systems

4. Date: Dec. 15, Fri., 1989 Time: 4:00 p.m.
   Title: Fractals, self-similarity and some limit theorems

All lectures will take place in Room 230 of Knowles Building, Hong Kong University.

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