

THE UNIVERSITY



OF HONG KONG

Department of Mathematics

WORKSHOP ON COMPUTATIONAL SCIENCE AND OPTIMIZATION

Friday, February 2, 2018

Room 210, Run Run Shaw Building, HKU

13:30 - 14:00	Yongchao Liu (Dalian University of Technology) <i>Distributionally robust reward-risk ratio optimization</i>
14:00 - 14:30	Dingjiong Ma (The University of Hong Kong) <i>A model reduction method for stochastic multiscale elliptic PDEs using an optimization approach</i>
14:30 - 15:00	Xiangfeng Wang (East China Normal University) <i>Efficient implementation of ADMM for large-scale structured optimization problems</i>
<i>Break</i>	
15:20 - 15:50	Zhongjian Wang (The University of Hong Kong) <i>Proper orthogonal decomposition method to nonlinear filtering problems in medium-high dimension</i>
15:50 - 16:20	Qingqing Yang (The University of Hong Kong) <i>On optimal pricing model for multiple dealers in a competitive market</i>
16:20 - 16:50	Guojian Yin (Sun Yat Sen University) <i>A contour-integral based method for counting the eigenvalues inside a region</i>
<i>Break</i>	
17:00 - 17:30	Xian Yin (Hong Kong University of Science and Technology) <i>DCTNet for audio signal classification</i>
17:30 - 18:00	Fenghui Yu (The University of Hong Kong) <i>Interacting default intensity with a hidden Markov process</i>
18:00 - 18:30	Wenxing Zhang (University of Electronic Science and Technology of China) <i>A convex variational model for image deblurring</i>

Organizers: Wai-ki Ching, Xiaoming Yuan, Zhiwen Zhang