Sunday 2016/2/21

TIMINGS	Room 1 (702)	Room 2 (703)	Room 3 (hall)
8:20 - 8:50	Registration		
8:50 - 9:00	Welcome and opening remark		
9:00 - 10:20	Chair: Hideo NAGAI 9:00-9:40 plenary 1 (Room 2) Shige PENG (Shandong University) "Covering the Uncertainty of Distributions by Nonlinear Expectation and BSDE" 9:40-10:20 plenary 2 (Room 2) Masaaki FUKASAWA (Osaka University) "Hedging under endogenous permanent market impacts: a utility indifference approach"		
10:20 - 10:40	Coffee break		
10:40 - 12:00	Chair: Kyoko YAGI 10:40-11:00 Chao ZHOU National University of Singapore 11:00-11:20 Minghang HU Shandong University 11:20-11:40 Nemat SAFAROV Imperial College London 11:40-12:00 David Zoltan SZABO University of Manchester	Chair: Kazuhiro YASUDA 10:40-11:00 Tomooki YUASA Ritsumeikan University 11:00-11:20 Jong Jun PARK KAIST 11:20-11:40 Dai TAGUCHI Ritsumeikan University 11:40-12:00 Shunsuke KAJI Kyushusangyo University	
12:00-13:30	Lunch break		
13:30 - 14:50	Chair: Jun SEKINE 13:30-14:10 plenary 3 (Room 2) Shuenn-Jyi SHEU (National Central University) "On Merton Consumption Problems in Incomplete Markets" 14:10-14:50 plenary 4 (Room 2) Chuan-Hsiang HAN (National Tsing Hua University) "Machine Learning in Finance"		
14:50 - 15:10	Coffee break		
15:10 - 16:30	Chair: Chao ZHOU 15:10-15:30 Xuefeng GAO Chinese University of Hong Kong 15:30-15:50 Qingqing YANG University of Hong Kong 15:50-16:10 Jeremy YEE University of Technology Sydney 16:10-16:30 Chi Seng PUN Chinese University of Hong Kong	Chair: Masaaki FUKASAWA 15:10-15:30 Akhlaque AHMAD University of Mumbai 15:30-15:50 Lakshithe WAGALATH IESEG School of Management 15:50-16:10 Peiming WANG Auckland University of Technology 16:10-16:30 Kentaro KIKUCHI Shiga University	
16:30 - 16:50	Coffee break		
16:50 - 18:10	Chair: Min DAI 16:50-17:30 plenary 5 (Room 2) Juri HINZ (University of Technology Sydney) "On pathwise approach to optimal switching problems" 17:30-18:10 plenary 6 (Room 2) Harry ZHENG (Imperial College London) "Optimal Dividend Strategies of Two Collaborating Businesses in the Diffusion Approximation Model"		
18:10 - 18:30			
18:30 - 20:30	Reception (Room 3)		