

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Jiming Peng**

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报告题目:

**Challenges and opportunities for  
optimization in financial engineering**

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报告时间: **2014 年 7 月 4 日 (周五)**

**下午 14:30-15:30**

报告地点: **科技综合楼三层 311**

**计算数学所报告厅**

## **Abstract:**

Optimization models and methodologies have been widely used for various problems in financial engineering. In his seminal work, Markowitz first introduced the mean-variance model for portfolio selection, which opened the era of modern portfolio theory. Though there has been a large literature on the mean-variance (MV) model and its variants, a long standing issue regarding the MV model, that the solution to the MV model is not well-diversified, remains open. Moreover, the recent financial crisis has led to numerous challenging optimization models that are typically non-convex with mixed integer variables.

In this talk, we present some recent research advances made in our research group to address issues from several financial applications such as portfolio selection, country risk classification, asset deleveraging and systemic risk estimate. We shall also discuss the challenges from an optimization perspective.

**欢迎大家参加!**