CONFERENCE PROGRAMME

1st August 2018 (Wednesday)

Ground Floor @ DoubleTree by Hilton Hotel Malacca	
19:00 – 21:00	**Pre-registration**

2nd August 2018 (Thursday)

Ballroom A @ DoubleTree by Hilton Hotel Malacca	
08:00 – 08:45	**Registration**
08:45 – 09:00	**Opening Addresses**
09:00 – 09:50	**PLENARY I** CPS Driven Control System **Tianyou Chai (Northeastern University, P. R. CHINA)** *(Chair by Kok Lay Teo)*
10:00 – 10:50	**PLENARY II** Deterministic Lipschitz Global Optimization Algorithms and Their Comparison with Metaheuristics **Yaroslav D. Sergeyev (Università della Calabria, ITALY)** *(Chair by Jie Sun)*
10:50 – 11:30	**Refreshments and Photography Session**
CONTRIBUTED SESSION I-A **(Chair by Chongyang Liu)**	
11:30 – 11:50	Robust Parameter Estimation for Multistage Time-delay Systems with Noisy Measurement Data **Chongyang Liu (Shandong Technology and Business University, P. R. CHINA)**
11:50 – 12:10	Optimal Switching Signal Design with a Cost on Switching Action **Wei Xu (Shanghai University, P. R. CHINA)**
12:10 – 12:30	A Time-Scaling Technique for Time-Delay Switched Systems **Linna Li (Shanghai University, P. R. CHINA)**
12:30 – 14:30	**LUNCH**
14:30 – 15:20	**PLENARY III** Analysis and Optimization of Integrative Models – Control Towers and Their Role within a Multilayered Comprehensive Approach **Stefan Pickl (Universität der Bundeswehr München, GERMANY)** *(Chair by Lai Soon Lee)*
CONTRIBUTED SESSION II-A **(Chair by Tao Ren)**	
15:20 – 15:40	Calibration of a Laser Rangefinder and a Camera based on Optimization Solution **Yi An (Dalian University of Technology, P. R. CHINA)**
15:40 – 16:00	A New Pipe Routing Method for Aero-engines based on Genetic Algorithm **Tao Ren (Northeastern University, P. R. CHINA)**
16:00 – 16:20	**Refreshments**
CONTRIBUTED SESSION III-A **(Chair by Bin Li)**	
16:20 – 16:40	Joint Transceiver Optimization for Wireless Information and Energy Transfer in Non-Regenerative MIMO Relay Systems **Bin Li (Sichuan University, P. R. CHINA)**
16:40 – 17:00	On the Optimization of Beamformer Systems and Configurations **Ka-fai Cedric Yiu (The Hong Kong Polytechnic University, P. R. CHINA)**
17:00 – 17:20	A Hyper-Parameterization Approach to Sparse Reconstruction for Speech Applications **Siow Yong Low (University of Southampton Malaysia Campus, MALAYSIA)**

3rd August 2018 (Friday)

Ballroom A @ DoubleTree by Hilton Hotel Malacca	
09:00 – 09:50	**PLENARY IV** Hamilton-Jacobi-Bellman Equations in Financial Engineering and Their Numerical Solution **Song Wang (Curtin University, AUSTRALIA)** *(Chair by Jan-Joachim Rückmann)*
10:00 – 10:50	**PLENARY V** Nonconvex Sparse Optimization by DC Algorithm **Akiko Takeda (The University of Tokyo, JAPAN)** *(Chair by Masao Fukushima)*
10:50 – 11:10	**Refreshments**
CONTRIBUTED SESSION IV-A (Chair by Wenxun Xing)	
11:10 – 11:30	On Solving Multistage Stochastic Variational Inequalities **Jie Sun (Curtin University, Australia)**
11:30 – 11:50	Fast Algorithms for Large Scale Generalized Distance Weighted Discrimination **Xin Yee Lam (National University of Singapore, SINGAPORE)**
11:50 – 12:10	Max-type Objective Functions: A Smoothing Procedure and Strongly Stable Stationary Points **Jan-J. Rückmann (University of Bergen, NORWAY)**
12:10 – 12:30	Robust Sensitive Analysis for Linear Programming **Wenxun Xing (Tsinghua University, P. R. CHINA)**
12:30 – 14:30	**LUNCH**
14:30 – 15:20	**PLENARY VI** Research Progress and Standardization of APC-O Technology **Hongye Su (Zhejiang University, P. R. CHINA)** *(Chair by Siow Yong Low)*
CONTRIBUTED SESSION V-A (Chair by Hailiang Yang)	
15:20 – 15:40	A Constraint-free Approach to Optimal Reinsurance **Hailiang Yang (The University of Hong Kong, P. R. CHINA)**
15:40 – 16:00	Hysteretic Phenomenon in the Stochastic Volatility Process **Qingzheng Wang (The Hong Kong Polytechnic University, P. R. CHINA)**
16:00 – 16:20	**Refreshments**
CONTRIBUTED SESSION VI-A (Chair by Isao Takami)	
16:20 – 16:40	Replacement Scheduling of Flood Control Infrastructures from the View of Practical Implementation **Isao Takami (Nanzan University, JAPAN)**
16:40 – 17:00	Post-disaster Multi-period Road Network Repair: Work Scheduling and Relief Logistics Optimization **Shuanglin Li (Hunan Normal University, P. R. CHINA)**
17:00 – 17:20	Dynamic Optimization for Robust Path Planning of Horizontal Oil Well **Zhaohua Gong (Shandong Technology and Business University, P. R. CHINA)**

CONFERENCE BANQUET TOSCA @ DoubleTree by Hilton Hotel Malacca	
19:20 – 19:30	**Arrival of Guests**
19:30 – 21:30	**Buffet Dinner**
20:30 – 21:00	**Welcome Addresses**

Dress Code: Smart Casual

4th August 2018 (Saturday)

	Ballroom A @ DoubleTree by Hilton Hotel Malacca
	SPECIAL SESSION: OPTIMIZATION WITH FINANCIAL APPLICATIONS **(Chair by Nan-jing Huang)**
09:00 – 09:20	**INVITED SPEECH** ε-fractional Wishart Process and Its Application in Pricing Volatility Swaps **Jia Yue (Southwestern University of Finance and Economics, P. R. CHINA)**
09:20 – 09:40	Equilibrium Prices for Volatility Derivatives under Multi-factor Volatility with Lévy Jumps **Ben-zhang Yang (Sichuan University, P. R. CHINA)**
09:40 – 10:00	Robust Optimization Model for Uncertain Multi-objective Linear Programs **Lei Wang (Southwestern University of Finance and Economics, P. R. CHINA)**
10:00 – 10:20	The Optimal R&D Investment of a Firm in a Regime-switching Environment **Ming-Hui Wang (Sichuan University, P. R. CHINA)**
10:20 – 10:40	A Class of Bayesian-Nash Social Equilibrium Models for Cybersecurity Investment with Imperfect Information **Ying-yu Qi (Nanyang Technological University, SINGAPORE)**
10:40 – 11:00	**Refreshments**
	CONTRIBUTED SESSION VII-A **(Chair by Wendy Shin Yie Ling)**
11:00 – 11:20	Estimation of Sparse Graphical Time Series Models **Dorothy K. H. Chung (The Hong Kong Polytechnic University, P. R. CHINA)**
11:20 – 11:40	Historical Return Data for Fundamental Black-Litterman Model **Stephanie See Weng Su (Universiti Tun Hussein Onn MALAYISA)**
11:40 – 12:00	
12:00 – 14:00	**CLOSING REMARK AND LUNCH**