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**
Strait 1 @ DoubleTree by Hilton Hotel Malacca	
CONTRIBUTED SESSION I-B **(Chair by Ruey-Lin Sheu)**	
11:30 – 11:50	Geometric Properties for Level Sets of Quadratic Functions and the Theorem of S-lemma with Equality **Ruey-Lin Sheu (National Cheng Kung University TAIWAN)**
11:50 – 12:10	Exclusion Sets for Eigenvalues of Tensors **Gang Wang (Qufu Normal University, P. R. CHINA)**
12:10 – 12:30	Efficiently Solving Total Least Squares with Tikhonov Identical Regularization **Jiulin Wang (Beihang University, P. R. CHINA)**
12:30 – 14:30	**LUNCH**
Ballroom A @ DoubleTree by Hilton Hotel Malacca	
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)*
Strait 1 @ DoubleTree by Hilton Hotel Malacca	
CONTRIBUTED SESSION II-B **(Chair by Fong Peng Lim)**	
15:20 – 15:40	Outlier Detection in Standard 2 x 2 Crossover Design using Generalized Studentized Residual **Fong Peng Lim (Universiti Putra MALAYSIA)**
15:40 – 16:00	Optimal Dynamic Pricing for Multi-Products with Consumers' Reference Effects and Strategic Behaviour **Haiying Liu (Central South University, P. R. CHINA)**
16:00 – 16:20	**Refreshments**
CONTRIBUTED SESSION III-B **(Chair by Honglei Xu)**	
16:20 – 16:40	Two-stage Stochastic Games: Theory and Computation **Honglei Xu (Curtin University, AUSTRALIA)**
16:40 – 17:00	Robust Fault Detection of Nonlinear Singular Markov Jump Systems with Partially Unknown Information **Yanyan Yin (Jiangnan University, P. R. CHINA)**
17:00 – 17:20	Research on Energy Consumption Control Technology of UAV with Unpowered Landing **Yingjing Shi (University of Electronic Science and Technology of China, P. R. CHINA)**

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**
Strait 1 @ DoubleTree by Hilton Hotel Malacca	
CONTRIBUTED SESSION IV-B **(Chair by Nor Aliza Abd. Rahmin)**	
11:10 – 11:30	A Simulated Annealing-based Barzilai-Borwein Gradient Method for Unconstrained Optimization Problem **Hua Yu (Hunan University of Finance and Economics, P. R. CHINA)**
11:30 – 11:50	The Origin Heuristic for Unequal-area Facility Layout Problem **Nurul Nadia Nordin (Multimedia University, MALAYSIA)**
11:50 – 12:10	Gradient Method with Multiple Damping for Large-scale Unconstrained Optimization **Hong Seng Sim (University Tunku Abdul Rahman, MALAYSIA)**
12:10 – 12:30	Advanced Operation Theatre Scheduling Problem using Simulated Annealing **Nor Aliza Abd. Rahmin (Universiti Putra MALAYSIA)**
12:30 – 14:30	**LUNCH**
Ballroom A @ DoubleTree by Hilton Hotel Malacca	
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)*
Strait 1 @ DoubleTree by Hilton Hotel Malacca	
CONTRIBUTED SESSION V-B **(Chair by Sie Long Kek)**	
15:20 – 15:40	An Optimal Control Problem for a Novel Linear Parameter Viable System **Lei Wang (Dalian University of Technology, P. R. CHINA)**
15:40 – 16:00	Optimal Control Problem with Model-Reality Differences Based on Conjugate Gradient Updating Scheme **Sie Long Kek (Universiti Tun Hussein Onn MALAYSIA)**
16:00 – 16:20	**Refreshments**
CONTRIBUTED SESSION VI-B **(Chair by Yanyan Yin)**	
16:20 – 16:40	Quadrotor Stability Control Based on LADRC Fault-tolerant Algorithm **Rui Li (University of Electronic Science and Technology of China, P. R. CHINA)**
16:40 – 17:00	Damping Control of Power System in Multi-interference Environment **Miao Yu (Beijing University of Civil Engineering and Architecture, P. R. CHINA)**
17:00 – 17:20	

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 **(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 **See Weng Stephanie Su (Universiti Tun Hussein Onn MALAYISA)**
11:40 – 12:00	
12:00 – 14:00	**CLOSING REMARK AND LUNCH**