



ICEOMFE 2015

Workshop on
Equilibrium and Optimization Methodology
in Finance and Economics

WORKSHOP PROGRAM

November 9-11, 2015
King Saud University, Riyadh, Saudi Arabia

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Monday 9 November, 2015	
PLACE: College of Science, Building 4, Amphitheatre AA142	
8:00-9:00 AM	REGISTRATION
9:00-9:15 AM	OPENING CEREMONY
Session 1 Chair: Mohammed Al-Gwaiz	
9:15 – 10:00 AM	Plenary Speaker: Ralph Tyrell Rockafellar University of Washington (Seattle), USA. <i>“Risk, Utility and Regret in Financial Optimization”</i>
10:00 – 10:30 AM	TEA\COFFE BREAK
10:30 – 11:10 AM	Jean-Marc Bonnisseau University Paris 1 Panthéon-Sorbonne, France. <i>“Regular Economies with Ambiguity Aversion”</i>
11:10 – 11:50 AM	Cuong Le Van Paris School of Economics, IPAG Business School, VCREME, France <i>“Capital Taxation, Reduction of Inequality and Economic Growth”</i>
11:50 – 12:30 AM	Kosrow Dehnad Columbia University & Samba Financial Group, USA. <i>“Algorithmic Efficiency”</i>
12:30 – 14:00 PM	LUNCH
Session 2 Chair: Pascal Gourdel	
14:00 – 14:40 PM	Abderrahim Jourani University of Burgundy, France. <i>“Characterizations of the Free Disposal Conditions for Non Convex Economies on Infinite-Dimensional Commodity Spaces”</i>
14:40 – 15:10 PM	Mohamed Alghamdi King Saud University, Saudi Arabia. <i>“Growth of Small World Networks Versus Endogenous R&D Spillover Model”</i>
15:10 – 15:40 PM	Zaier Aouni Nazabayev University, Kazakhstan. <i>“Useless Portfolios in Financial Economies with Restricted Participations”</i>

Tuesday 10 November, 2015

PLACE: College of Science, Building 4, Amphitheatre AA142

8:00-8:30 AM	REGISTRATION
Session 3 Chair: Jean-Marc Bonnisseau	
8:30 – 9:15 AM	Plenary Speaker: Michel Théra University of Limoges, France. <i>“Enlargement and Autoconjugate Representation of Maximally Monotone Operators”</i>
9:15 – 10:00 AM	Vicentiu Rădulescu University of Craiova, Romania. <i>“Variational Principles for Equilibrium Problems and Applications to Inequality Problems and Fixed Point Theory”</i>
10:00 – 10:30 AM	TEA/COFFE BREAK
10:30 – 11:10 AM	Hichem Ben-El Mechaiekh Brock University, Canada. <i>“Approximation of Spaces and Maps, Fixed Pints and Equilibria: the Non-Convex Case”</i>
11:10 – 11:50 AM	Pascal Gourdél University Paris 1 Panthéon-Sorbonne, France. <i>“A Non Closed Valued Selection Theorem”</i>
11:50 – 12:30 AM	Bessem Samet King Saud University, Saudi Arabia. <i>“On the Class of ϕ-type Contractive Mappings and Related Fixed Point Theorem”</i>
12:30 – 14:00 PM	LUNCH
Session 4 Chair: Mansour Alyazidi	
14:00 – 14:40 PM	Abdul Rahim Khan King Fahd University of Petroleum and Mineral, Saudi Arabia. <i>“An Iterative Approach to Common Fixed Point Problem”</i>
14:40 – 15:20 PM	Ali Javid Aligarh Muslim University, India <i>“Convergence Theorems for Family of Multi-Valued Mappings in CAT(0) Space and an Application”</i>
15:20 – 15:50 PM	Salah Boulaaras Al-Qassim University, Saudi Arabia. <i>“Existence and Uniqueness for Solutions of a Parabolic Quasi-Variational Inequalities with Impulse Control Problem”</i>

Wednesday 11 November, 2015

PLACE: College of Science, Building 4, Amphitheatre AA142

8:00-8:30 AM	REGISTRATION
Session 5 Chair: Michel Théra	
8:30 – 9:15 AM	Plenary Speaker: Hong-Kun Xu Hangzhou Dianzi University, China. <i>“Proximal Methods for Nonconvex Optimization Problem”</i>
9:15 – 9:55 AM	Messaoud Bounkhel King Saud University, Saudi Arabia. <i>“Iterative Schemes for V-prox-regular Quasi-Equilibrium Problems in Smooth Banach Spaces”</i>
9:55 – 10:25 AM	TEA\COFFE BREAK
10:25 – 11:05 AM	Najla Altwaijry King Saud University, Saudi Arabia. <i>“Ergodic Convergence of the Double Backward Method for Monotone Operators”</i>
11:05 – 11:45 AM	Souhail Chebbi King Saud University, Saudi Arabia. <i>“ Optimal Investment and Consumption Problem in an Infinite Horizon with Frictions”</i>
11:45 – 12:15 AM	Hakim Hammami College of Telecom and Information, Saudi Arabia. <i>“The Implicit Convex Rule for Nonexpansive Mappings”</i>
12:15 – 12:30 PM	CLOSING CEREMONY



<http://npst.ksu.edu.sa/en/iceomfe>

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