



# ICEOMFE 2015

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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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King Saud University, Riyadh, Saudi Arabia

November 9-11, 2015

<b>Monday 9 November, 2015</b>	
PLACE: College of Science, Building 4, Amphitheatre AA142	
8:00-9:00 AM	REGISTRATION
9:00-9:15 AM	OPENING CEREMONY
<b>Session 1</b> <b>Chair: Mohammed Al-Gwaiz</b>	
9:15 – 10:00 AM	<b>Plenary Speaker: Ralph Tyrell Rockafellar</b> 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	<b>Jean-Marc Bonnisseau</b> University Paris 1 Panthéon-Sorbonne, France. <i>“Regular Economies with Ambiguity Aversion”</i>
11:10 – 11:50 AM	<b>Cuong Le Van</b> Paris School of Economics, IPAG Business School, VCREME, France <i>“Capital Taxation, Reduction of Inequality and Economic Growth”</i>
11:50 – 12:30 AM	<b>Kosrow Dehnad</b> Columbia University & Samba Financial Group, USA. <i>“Algorithmic Efficiency”</i>
12:30 – 14:00 PM	LUNCH
<b>Session 2</b> <b>Chair: Pascal Gourdel</b>	
14:00 – 14:40 PM	<b>Abderrahim Jourani</b> 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	<b>Mohamed Alghamdi</b> King Saud University, Saudi Arabia. <i>“Growth of Small World Networks Versus Endogenous R&amp;D Spillover Model”</i>
15:10 – 15:40 PM	<b>Zaier Aouni</b> Nazabayev University, Kazakhstan. <i>“Useless Portfolios in Financial Economies with Restricted Participations”</i>
15:40 – 16:10 PM	<b>Mohammad Sajid</b> Qassim University, Saudi Arabia <i>“Applications of Chaos and Fractals in Financial Markets”</i>

Tuesday 10 November, 2015

PLACE: College of Science, Building 4, Amphitheatre AA142

8:00-8:30 AM	REGISTRATION
<b>Session 3</b> <b>Chair: Jean-Marc Bonnisseau</b>	
8:30 – 9:15 AM	<b>Plenary Speaker: Michel Théra</b> University of Limoges, France. <i>“Enlargement and Autoconjugate Representation of Maximally Monotone Operators”</i>
9:15 – 10:00 AM	<b>Vicentiu Rădulescu</b> 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	<b>Hichem Ben-El Mechaiekh</b> Brock University, Canada. <i>“Approximation of Spaces and Maps, Fixed Pints and Equilibria: the Non-Convex Case”</i>
11:10 – 11:50 AM	<b>Pascal Gourdél</b> University Paris 1 Panthéon-Sorbonne, France. <i>“A Non Closed Valued Selection Theorem”</i>
11:50 – 12:30 AM	<b>Bessem Samet</b> King Saud University, Saudi Arabia. <i>“On the Class of <math>\alpha</math>-type Contractive Mappings and Related Fixed Point Theorem”</i>
12:30 – 14:00 PM	LUNCH
<b>Session 4</b> <b>Chair: Mansour Alyazidi</b>	
14:00 – 14:40 PM	<b>Abdul Rahim Khan</b> King Fahd University of Petroleum and Mineral, Saudi Arabia. <i>“An Iterative Approach to Common Fixed Point Problem”</i>
14:40 – 15:10 PM	<b>Ali Javid</b> Aligarh Muslim University, India <i>“Convergence Theorems for Family of Multi-Valued Mappings in <math>CAT(0)</math> Space and an Application”</i>
15:10 – 15:40 PM	<b>Salah Boulaaras</b> 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
<b>Session 5</b> <b>Chair: Michel Théra</b>	
8:30 – 9:15 AM	<b>Plenary Speaker: Hong-Kun Xu</b> Hangzhou Dianzi University, China. <i>“Proximal Methods for Nonconvex Optimization Problem”</i>
9:15 – 9:55 AM	<b>Messaoud Bounkhel</b> 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	<b>Najla Altwaijry</b> King Saud University, Saudi Arabia. <i>“Ergodic Convergence of the Double Backward Method for Monotone Operators”</i>
11:05 – 11:45 AM	<b>Souhail Chebbi</b> King Saud University, Saudi Arabia. <i>“Optimal Investment and Consumption Problem in an Infinite Horizon with Frictions”</i>
11:45 – 12:15 AM	<b>Hakim Hammami</b> 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>

[iceomfe@ksu.edu.sa](mailto:iceomfe@ksu.edu.sa)