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Yong Zeng* (zengy@umkc.edu), Dept of Math and Stat, 5100 Rockhill Rd, Kansas City, MO 64110, **Jie Xiong**, Department of Mathematics, Avenida da Universidade, Taipa, Macau, Macau, **Shuaiqi Zhang**, School of Economics and Commerce, Guangzhou, Guangdong , Peoples Rep of China, and **Xiangdong Liu**, Department of Statistics, Guangzhou, Guangdong , Peoples Rep of China. *Mean-Variance Portfolio Selection for Partially-Observed Marked Point Processes.*

In a ultra-high frequency trading environment, we study the classical mean–variance portfolio selection problem in an incomplete market with one bond and multiple stocks. Each stock price is modeled as a marked point process, the noisy observation of the intrinsic value process. With incomplete information, we obtain a separation principle. Using the maximum principle for stochastic control of FBSDEs with jump, we explicitly derive the efficient strategies, which rely on filtering. (Received January 12, 2015)