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Xiangdong Liu, Jie Xiong and Yong Zeng* (zengy@umkc.edu), Department of Mathematics and Statistics, University of Missouri at Kansas City, 5100 Rockhill Rd, Kansas City, MO 64110, and **shuaiqi Zhang**. *Mean-Variance Portfolio Selection for Partially-Observed 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 forward-backward stochastic differential equations (FBSDEs) with jump, we explicitly derive the efficient strategies, which rely on filtering. (Received July 24, 2017)