

Mohammed Ageel King Khalid University

arrives 19.05.2008 departs 25.05.2008

Sergio Albeverio Universität Bonn

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Some new developments in infinite-dimensional integration and asymptotics

Hassan Allouba Kent State University

arrives 18.05.2008 departs 24.05.2008

From BTP and Kuramoto-Sivashinsky PDEs to BTP SIE and KS SPDEs

Elisa Alos Universitat Pompeu Fabra

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An Extension of the Hull and White Formula and Applications

Vlad Bally Univ. Paris Est - Marne la Vallée

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Integration by Parts Formula for Locally Smooth Laws and Applications to Equations with Jumps

Olé E. Barndorff-Nielsen University of Aarhus

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Turbulence Stochastics

Nadia Belaribi Université Paris 13

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Mohammed Ben Alaya Université Paris 13

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Anouar Ben Mabrouk Université de Monastir

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Sara Biagini University of Pisa

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The Relaxed Investor and the Relaxed Utility Maximization Problem

Philippe Blanchard Universität Bielefeld

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Spectral Analysis of Complex Networks

Raymond Brummelhuis University of London

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Serial Dependence in Financial Time Series

Rainer Buckdahn Univ. de Bretagne Occidentale

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Stochastic Differential Games: A Backward SDE Approach

René Carmona Princeton University

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Market Design for Emission Trading Schemes

Matteo Casserini ETH-Zürich

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Claudia Ceci Università "G. d'Annunzio", Pescara

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Optimal Investment Problems with Marked Point Stock Dynamics

Sandra Cerrai Università di Firenze

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Normal Deviations from the Averaged Motion for some Reaction-Diffusion Equations with Fast Oscillating Perturbation

Alexandra Chronopoulou Purdue University

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Hurst-Index Estimation and Reproduction Property for non-Gaussian Hermite Processes (poster)

Fulvia Confortola Politecnico di Milano

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Rama Cont Columbia University

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Probabilistic Methods for Model Calibration

Daniel Conus EPF-Lausanne

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José-Manuel Corcuera Universitat de Barcelona

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Statistics and Malliavin Calculus

Michael Cranston Univ. of California, Irvine

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Some Results on Homopolymers

Ana Bela Cruzeiro IST Lisbon

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Ergodicity of Euler and Perturbed Navier-Stokes Equations

Giuseppe Da Prato Scuola Normale Sup. di Pisa

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Fokker-Planck Equations for Stochastic PDE's

Hassan Dadashi Universität Bielefeld

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Robert C. Dalang EPF-Lausanne

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Savas Dayanik Princeton University

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Multisource Bayesian Sequential Change Detection

Jean-Dominique Deuschel Technische Universität Berlin

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Uniqueness of Gradient Component for Non-Convex Gradient Models

Cristina Di Girolami Université Paris 13 & Luiss Rome

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Marco Dozzi Université de Nancy II

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Advanced Credit Portfolio Modeling and CDO Pricing

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A Cox Process Involved in the Bose-Einstein Condensation

Hans-Jürgen Engelbert Friederich-Schiller-Univ. Jena

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On the Structure Equation: The Markov Case

Damir Filipovic Vienna Institute of Finance

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Dynamic CDO Term Structure Modelling

Alexander Gnedin Utrecht University

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On the Asymptotics of Exchangeable Coalescents

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Mihaï Gradinaru Université de Rennes 1

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Applications of Penalization Methods to Some Stochastic Models

Paolo Guasoni Boston University

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Portfolios and Risk Premia for the Long Run

Giuseppina Guatteri Politecnico Milano

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Maximal Regularity for Stochastic Convolutions Driven by Lévy Noise (poster)

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Connection Between an Exactly Solvable Stochastic Optimal Control Problem and a Nonlinear Reaction-Diffusion Equation

Peter Imkeller Humboldt-Universität zu Berlin

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Meta-Stability in Some S(P)DEs Related to Simple Climate Models

Adam Jakubowski Nicolaus Copernicus University

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On Decomposability of Stochastic Processes of Class D

Ahmed Kebaier Université Paris 13

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Agnessa Kovaleva Space Research Institute Moscow

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Control of Large Deviations in Lagrangian Systems with Noise-Independent Residence Time

Andreas Kyprianou University of Bath

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De Finetti's Control Problem and Spectrally Negative Lévy Processes

Paul Lescot Université de Picardie

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Isoectors for the Black-Scholes Equation

Wei Liu University of Bielefeld

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Jozsef Lorinczi University of Loughborough

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Exponential Integrability of Rough Functionals and Weak Limits (poster)

Anatoliy Malyarenko Mälardalen University

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A Family of Series Representations of the Multiparameter Fractional Brownian Motion (poster)

Federica Masiero Università di Milano Bicocca

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Bohdan Maslowski Acad. Sci. Czech Republic

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Ergodic Control in Infinite Dimensions

Jonathan C. Mattingly Duke University

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Eddy Mayer-Wolf Technion-Israel Institute of Technology

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Banach-Valued Wiener Functionals and their Divergence

Annie Millet Université Paris 1

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On Large Deviation for Stochastic 2D Hydrodynamical Systems

Franco Moriconi Università di Perugia

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Carl Mueller University of Rochester

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Negative Moments of a Linear SPDE

Ivan Nourdin Université Paris VI

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Stein's Method and Weak Convergence on Wiener Space

Marcel Nutz ETH-Zürich

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Jan Obloj Imperial College London

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Model-Free Pricing and Hedging of Double Barrier Options
via New Solutions to the Skorokhod Embedding Problem

Edwin Perkins University of British Columbia,

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Pathwise Uniqueness for Stochastic Heat Equations with
Hölder Continuous Coefficients: the White Noise Case

Huyên Pham Université de Paris VI & VII

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Pricing and Hedging with Execution Delay

Caroline Pintoux Université de Poitiers

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Eckhard Platen University of Technology, Sydney

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Conditions for Martingales with Applications in Finance

Miklos Rasonyi

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Marco Romito Università di Firenze

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The Martingale Problem for the Navier-Stokes Equation

Bernard Roynette Université Henri Poincaré Nancy 1

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A Global View of Brownian Penalisations

Barbara Rüdiger - Mastandrea Univ. Koblenz-Landau

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Mild Solutions of Infinite Dimensional Stochastic Differential
Equations with Lévy Noise

Francesco Russo Université Paris 13

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Marta Sanz-Solé Universitat de Barcelona

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Some Properties of the Density of a 3-d Stochastic Wave
Equation

Walter Schachermayer Technische Universität Wien

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Hiding the drift

Jürgen Schmiegel Aarhus University

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Stochastic Modeling of the Turbulent Velocity Field (poster)

Martin Schweizer ETH-Zürich

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Albert N. Shiryaev Steklov Mathematics Institute

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Ronnie Sircar Princeton University

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Analysis and Application of Multiscale Stochastic Volatility
Models

Wilhelm Stannat TU Darmstadt

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The Logarithmic Sobolev Inequality for the Wasserstein
Diffusion

Andrew Stuart University of Warwick

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Mathematical Foundations of Data Assimilation Problems
Arising in Fluid Mechanics

Karl-Theodor Sturm Universität Bonn

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Optimal Transportation, Gradient Flows and Wasserstein
Diffusion

Gianmario Tessitore Università di Milano - Bicocca

arrives 19.05.2008 departs 23.05.2008

Ergodic BSDEs and Optimal Ergodic Control in Banach
Spaces with Unbounded Generator

Samy Tindel Université Henri Poincaré Nancy 1
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On Fractional Differential Systems

Martina Zähle Universität Jena
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Stochastic Partial Differential Equations with Fractal Noise

Gerald Trutnau Universität Bielefeld
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Pathwise uniqueness of the Squared Bessel Process and CIR Process, with Skew Reflection a Deterministic Time Dependent Curve

Jean-Claude Zambrini Universidade de Lisboa
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Extrema with Constraints in Stochastic Deformation of Variational Calculus

Ciprian Tudor Université Paris 1 Panthéon-Sorbonne
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Estimation for Non-Gaussian Self-Similar Processes: Variations and Wavelets

Frederic Utzet Univ. Autònoma de Barcelona
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An Extension of the Lévy Characterization to Fractional Brownian Motion

Pierre Vallois Université Henri Poincaré Nancy 1
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Penalisations of Brownian Motion with its Maximum and Minimum Processes as a Weak Form of Skorokhod Embedding

Tiziano Vargiolu Università di Padova
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Optimal Portfolio for HARA Utility Functions in a Pure Jump Multidimensional Incomplete Market

Lioudmila Vostrikova Université d'Angers
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On the Stability of Call/Put Option Prices in Incomplete Models under Statistical Estimations

Jeannette H. Wörner Universität Göttingen
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Inference for Stochastic Volatility Models: Fine Structure Market Microstructure and Jumps

Yimin Xiao Michigan State University
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Properties of Strong Local Nondeterminism and Local Times of Stable Random Fields