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Stochastic PDE's and turbulence phenomena

Jean-Pierre Aubin Université de Paris Dauphine

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A tychastic approach to financial problems

Khaled Bahlali Univ. du Sud-Toulon-Var

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BSDEs with super-linear growth coefficient. Application to systems of degenerate semi-linear PDEs

Olé E. Barndorff-Nielsen University of Aarhus

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Recent Results in the Study of Volatility

Claas Becker

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Some results on the stochastic 2d-Euler equation

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Utility maximization in a general framework and properties of the optimal solution

Philippe Blanchard Universität Bielefeld

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Complex networks and random graphs: From structure to functions

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Volterra equations perturbed by a Gaussian noise

Brahim Boufoussi Cadi Ayyad University

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An approximation result for a non linear Neumann boundary value problem via BSDEs

Nicolas Bouleau ENPC Paris

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Dirichlet forms methods in finance

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Large deviations for the Brownian motion in a random scenery

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Stabilization by noise for a class of SPDEs with multiplicative noise

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Approximation of small jumps of multivariate Lévy processes with applications to operator stable laws

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Parameter uncertainty in diffusion models

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Power variation of some integral long-memory processes

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Good rough path sequences and anticipating calculus

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Geometrical numerical schemes for stochastic differential equations

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Some results on the Kolmogorov equation related to the Burgers equation

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An upper Law of the Iterated Logarithm without Moment or Dependence Conditions

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A stochastic turbulence model

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Commodities and commodity derivatives

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Defined contribution pension fund with minimum guarantees:
an optimal control approach

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A question concerning the linear stochastic heat equation

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Elliptic diffusions with reflecting boundary condition and an application to continuous N-particle system

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No arbitrage with transaction costs

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Stochastic analysis and rough paths of the fractional Brownian motion

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The value of information in stochastic control and finance

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Markov Models and Hidden Markov Model in Genome Analysis

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On portfolio optimization in discontinuous markets and under incomplete information

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An approximation scheme for the stochastic wave equation

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Mass Transportation, Equilibration for Nonlinear Diffusion, and Ricci Curvature

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Utility maximization in an insider-influenced market

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Optimal transport problem via stochastic control

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Young integrals and stochastic PDEs

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Time-inhomogeneous diffusions on monotonely moving domains

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The Clark-Ocone formula for vector-valued Wiener functionals

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A renewal approach to periodic copolymers

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Stochastic quadratures of diffusion processes

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Boguslaw Zegarliniski Imperial College Huxley Building

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Nonlinear Markov semigroups for large interacting systems