International Symposium

VISIONS in STOCHASTICS

(LEADERS and their PUPILS)

(Steklov Mathematical Institute, 1–3 November 2010)

Monday, November 1

9:15 – 9:45	**REGISTRATION**
9:45 – 10:00	**OPENING**
10:00 – 10:50	E.EBERLEIN (University of Freiburg, Germany). *Lévy driven financial models*
11:00 – 11:50	YU.KABANOV (University of Franche-Comté, Besançon, France / CEMI). *Mathematical finance and mathematics from finance*
11:50 – 12:10	**Coffee**
12:10 – 13:00	H.OUERDIANE (University of Tunis El-Manar, Tunis). *Evolution equation associated with the power of the Gross Laplacian*
13:00 – 13:20	M.URUSOV (Ulm University, Germany). *On the martingale property of exponential local martingales*
13:20 – 15:00	**Lunch**
15:00 – 15:50	V.VATUTIN (Steklov Mathematical Institute, Russia). *Branching processes in random environment: sudden death versus slow extinction*
15:50 – 16:00	**Coffee**
16:00 – 16:20	T.SOTTINEN (University of Vaasa, Finland). *Pricing by hedging and no-arbitrage beyond semimartingales*
16:20 – 16:40	A.SHAMOV (Institute of Mathematics, Kiev, Ukraine). *On short-time asymptotics of one-dimensional Harris flows*
16:40 – 17:00	A.MURAVLEV (Steklov Mathematical Institute). *On the distributional properties of the ratio of the Brownian motion and its maximum*

Tuesday, November 2

10:00 – 10:50	H.-J.ENGELBERT (University of Jena, Germany). *On weak solutions of backward stochastic differential equations*
11:00 – 11:50	E.YAROVAYA (Moscow State University). *Branching random walks in the non-homogeneous and random media*
11:50 – 12:10	**Coffee**
12:10 – 13:00	G.PESKIR (University of Manchester, UK). *A duality principle for the Legendre transform and Nash equilibrium*
13:00 – 13:20	E.VL.BULINSKAYA (Moscow State University). *Limit distribution arising in critical branching random walk*

13:20 – 15:00	**Lunch**
15:00 – 15:50	U.KÜCHLER (Humboldt University, Berlin, Germany). *Stochastic delay differential equations*
15:50 – 16:00	**Coffee**
16:00 – 16:20	A.PAPAPANTOLEON (Technische Universität Berlin, Germany). *Numerical methods for the Lévy LIBOR model*
16:20 – 16:40	S.BLEI (University of Jena, Germany). *One-dimensional stochastic differential equations with generalized and singular drift*
16:40 – 17:00	J.GRÈPAT (University of Franche-Comté, Besançon, France). *Arbitrage theory under small transaction costs*

Wednesday, November 3

10:00 – 10:50	E.VALKEILA (Aalto University, Finland). *Some aspects of fractional Brownian motion*
11:00 – 11:50	A.BULINSKII (Moscow State University). *CLT for the excursion sets of random fields*
11:50 – 12:10	**Coffee**
12:10 – 13:00	A.DOROGOVTSEV (Institute of Mathematics, Kiev, Ukraine). *The analysis of stochastic flows*
13:00 – 13:20	H.TIKANMÄKI (Aalto University, Finland). *Fractional Lévy processes as a result of compact interval integral transformation*
13:20 – 15:00	**Lunch**
15:00 – 15:20	E.AZMOODEH (Aalto University, Finland). *Approximate hedging of contingent claim under transaction costs in GFBM model*
15:20 – 15:40	J.SEXTON (University of Manchester, UK). *A universal signal process for optimal and singular control*
15:40 – 16:00	M.BEDINI (University of Jena, Germany). *Information process, credit risk and enlargement of filtration*
16:00 – 16:20	**Coffee**
16:20 – 16:40	H.MAI (Humboldt University, Berlin, Germany). *Efficient parameter estimation for stochastic differential equations with jumps*
16:40 – 17:00	A.SHASHKIN (Moscow State University). *An invariance principle for boundary measure of Gaussian excursion sets*
17:00	**CLOSING**

Time of the Symposium: 1 – 3 November, 2010
Location of the Symposium: Moscow, Gubkina str. 8, Steklov Mathematical Institute, 9th floor and Room 430
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