Summer School in Stochastic Analysis

August 10-21, Manchester

Programme

Monday, 10, 08, 2009

09:30-10:00 Registration

10:00-12:00 Bernt Øksendal. Malliavin calculus for Lévy processes and applications

14:00-16:00 Markus Riedle. Stochastic processes in Banach spaces

Tuesday, 11, 08, 2009

09:00-11:00 Bernt Øksendal. Malliavin calculus for Lévy processes and applications

11:00-11:15 Coffee

11:15-12:15 Markus Riedle. Stochastic processes in Banach spaces

14:00-15:00 Markus Riedle. Stochastic processes in Banach spaces

15:00-15:15 Coffee

15:15-17:00 Tusheng Zhang. Stochastic evolution equations and stochastic partial differential equations

Wednesday, 12, 08, 2009

09:00-11:00 Bernt Øksendal. Malliavin calculus for Lévy processes and applications

11:00-11:15 Coffee

11:15-12:15 Markus Riedle. Stochastic processes in Banach spaces

14:00-15:00 Markus Riedle. Stochastic processes in Banach spaces

15:00-15:15 Coffee

15:15-17:00 Tusheng Zhang. Stochastic evolution equations and stochastic partial differential equations

Thursday, 13, 08, 2009

10:00-11:00 Bernt Øksendal. Malliavin calculus for Lévy processes and applications

11:00-11:15 Coffee

11:15-12:00 Bernt Øksendal. Malliavin calculus for Lévy processes and applications

14:00-16:00 Tusheng Zhang. Stochastic evolution equations and stochastic partial differential equations

Friday, 14, 08, 2009

10:00-11:00 Tusheng Zhang. Stochastic evolution equations and stochastic partial differential equations
11:00-11:15 Coffee
11:15-12:00 Tusheng Zhang. Stochastic evolution equations and stochastic partial differential equations
14:00-14:30 Rafael Serrano. On existence of optimal relaxed controls for stochastic evolution equations in Banach spaces
14:30-15:00 Christian Olivera. Generalized functions of Golombeau in white noise analysis
15:00-15:30 Wei Yang. A mean-reversion approach to evaluate credit derivatives
15:30-16:00 Lei Jin. Credit modelling by particle systems and SPDEs

Monday, 17, 08, 2009

10:00-11:00 Ron Doney. Fluctuation theory of Lévy processes
11:00-11:15 Coffee
11:15-12:00 Ron Doney. Fluctuation theory of Lévy processes
14:00-14:30 Anouar M. Gassous. Stochastic differential equations with oblique reflection
14:30-15:00 Elena Issoglio. On a stochastic transport equation with fractional noise
15:00-15:30 Juan Yang. White noise driven SPDEs with two reflected walls

Tuesday, 18, 08, 2009

10:00-11:00 Ron Doney. Fluctuation theory of Lévy processes
11:00-11:15 Coffee
11:15-12:00 Ron Doney. Fluctuation theory of Lévy processes
14:00-16:00 Nicolas Privault. Predictable representation for continuous and jump processes, and applications

Wednesday, 19, 08, 2009

09:00-11:00 Rainer Buckdahn. Backward stochastic differential equations and related method in stochastic control
11:00-11:15 Coffee
11:15-12:15 Nicolas Privault. Predictable representation for continuous and jump processes, and applications

14:00-15:00 Nicolas Privault. Predictable representation for continuous and jump processes, and applications
15:00-15:15 Coffee
15:15-17:00 Rainer Buckdahn. Backward stochastic differential equations and related method in stochastic control

Thursday, 20, 08, 2009

09:00-11:00 Rainer Buckdahn. Backward stochastic differential equations and related method in stochastic control
11:00-11:15 Coffee
11:15-12:15 Ron Doney. Fluctuation theory of Lévy processes
14:00-15:00 Ron Doney. Fluctuation theory of Lévy processes
15:00-15:15 Coffee
15:15-17:00 Nicolas Privault. Predictable representation for continuous and jump processes, and applications

Friday, 21, 08, 2009

09:00-11:00 Rainer Buckdahn. Backward stochastic differential equations and related method in stochastic control
11:00-11:15 Coffee
11:15-12:15 Nicolas Privault. Predictable representation for continuous and jump processes, and applications
14:00-15:00 Nicolas Privault. Predictable representation for continuous and jump processes, and applications
15:00-15:15 Coffee
15:15-17:00 Contributed talks