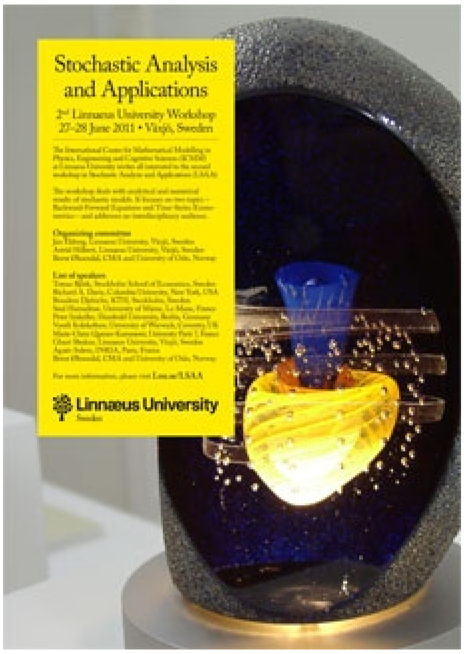
Stochastic Analysis and Applications

Welcome to the second Linnaeus University Workshop in Stochastic Analysis and Applications to be held in Växjö, Sweden, 27-28 June 2011.



The International Center for Mathematical Modelling in Physics, Engineering and Cognitive Sciences (ICMM) at Linnaeus University invites all interested to the second Linnaeus University Workshop in Stochastic Analysis and its Applications (LSAA).

This two-day workshop deals with analytical and numerical results of stochastic models. It addresses two topics of intensive and growing research activities:
• **Backward-Forward Equations**, with many important applications in financial mathematics.
• **Time-Series Econometrics**. In 2003, Granger and Engle received the Nobel Prize in Economics for their research in Time-Series Econometrics.

The conference addresses an interdisciplinary audience. The official language is English, and all presentation material should be in English. LSAA is financially supported by The Swedish Research Council (Vetenskapsrådet).

Organizing committee

The interdisciplinary interests in this field are manifested in the organizing committee:
• **Jan Ekberg**, the School of Business and Economics, Linnaeus University, Växjö, Sweden
• **Astrid Hilbert**, the School of Computer Science, Physics and Mathematics, Linnaeus University, Växjö, Sweden
• **Bernt Øksendal**, Department of Mathematics, CMA and University of Oslo, Norway

Learn more about the workshop by clicking the links in the right column.

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Programme and participants

List of participants and speakers

• Haidar Al-Talibi, DFM, Linnaeus University, Sweden
• Rani Basna, Linnaeus University, Sweden
• Tomas Björk, Stockholm School of Economics, Sweden *
• Jeffrey Collamore, Copenhagen University, Denmark *
• Richard A. Davis, Columbia University, NY, USA *
• Boualem Djehiche, KTH, Stockholm, Sweden *
• Jan Ekberg, School of Business and Economics, Linnaeus University, Sweden
• Said Hamadène, University of Maine, Le Mans, France *
• Astrid Hilbert, DFM, Linnaeus University, Sweden
• Mia Hinnerich, Aarhus University, Denmark *
• Peter Imkeller, Humbold University, Berlin, Germany *
• Claes Jogréus, Blekinge Institute of Technology, Sweden
• Karoline Johansson, DFM, Linnaeus University, Sweden
• Mariana Khapko, Stockholm School of Economics, Sweden
• Yushu Li, Aarhus University, Denmark *
• Mikhael Nechaev, Halmstad University, Sweden *
• Hiba Nassar, DFM, Linnaeus University, Sweden
• Peter Nyman, DFM, Linnaeus University, Sweden
• Bernt Øksendal, CMA and University of Oslo, Norway *
• Roger Pettersson, DFM, Linnaeus University, Sweden
• Ghazi Shukur, Jönköping International Business School, Sweden *
• Agnès Sulem, Paris - Rocquencourt, France *
• Mutaz Tuffaha, DFM, Linnaeus University, Sweden
• Wei Yang, Warwick University, Great Britain *
• Ekaterina Yurova, DFM, Linnaeus University, Sweden

The speakers are marked with a *.

Preliminary programme

Main conference room: B1006, building B

Monday

10.00-10.10 Welcome
10.10-10.55
Richard A. Davis
Columbia University, New York, USA
Noncausal Vector AR Processes with Application to Financial Time Series
11.00-11.45
Tomas Björk
Stockholm School of Economics, Sweden
Time Inconsistent Stochastic Control Theory
11.50-12.15
Mia Hinnerich
Aarhus University, Denmark
Continuous Time Mean Variance Optimization under Partial Information
12.20-13.30 Lunch at Restaurant Rasken
13.30-14.15
Peter Imkeller
Humbold University, Germany
Optimization and (F)BSDE of Quadratic Growth
14.20-15.05
Bernt Øksendal
CMA, Oslo University, Norway
Optimal Control of SPDEs with Delay
15.10-15.35
Jeffrey Collamore
University of Copenhagen, Denmark
Tail Estimates for Stochastic Fixed Point Equations via Nonlinear Renewal Theory
15.40-16.10 Coffee Break
16.10-16.55
Agnès Sulem
Paris - Rocqencourt, France
Forward-backward SDE Games and Optimal Strategies under Model Uncertainty for General Utilities
17.00-17.45
Said Hamadène
University of Maine, Le Mans, France
Viscosity Solutions of Systems of PDEs with Interconnected Obstacles and Multi-Modes Switching Problem
17.50-18.15
Wei Yang
Warwick University, Coventry, GB
Nonlinear Markov Processes
19.00
Dinner at Teleborgs slott

Tuesday

9.00-9.45
Boualem Djehiche
KTH, Stockholm, Sweden
Graduation Techniques Revisited
9.50-10.15
Mikhail Nechaev
Halmstad University, Sweden
On Kalman Filter Application for Risk Estimation of Derivatives Portfolio
10.20-10.50 Coffee Break
10.50-11.25
Ghazi Shukur
Jönköping Internationsl Business School
Linnaeus University, Växjö, Sweden
A New Ridge Regression Causality Test in the Presence of Multicollinearity
11.30-12.15
Yushu Li
Aarhus University, Denmark
Wavelet Based Outlier Correction for Power Controlled Turning Point Detection in Surveillance Systems
12.20-12.45
Roger Pettersson
Linnaeus University, Växjö, Sweden
Asymptotics for an Epidemics Model
13.00 Lunch at Restaurant Rasken

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Abstracts

The abstracts sent to us up to June 17 can be found by clicking the corresponding link in the right column.

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Travel and accomodation

Accomodation

Please observe that each participant has to book hotel accommodation by him-/herself.

Special rates have been negotiated with hotels for participants of the conference. You will receive a booking code for this after your registration.

Elite Park Hotel Konserthuset (formerly known as Quality Hotel Konserthuset)
Västra Esplanaden 10-14
Box 434, SE-351 06 Växjö, Sweden
Phone: +46 (0)470-70 22 00
Fax: +46 (0)470-475 77

E-mail: info.parkvaxjo@elite.se
Web: www.elite.se/eng/node/1336

Elite Stadshotellet Växjö
Kungsgatan 6
Box 198, SE-351 04 Växjö, Sweden
Phone: +46 (0)470-134 00
Fax: +46 (0)470-448 37
E-mail: info.vaxjo@elite.se
Web: www.elite.se/eng/node/717

Teleborgs Slott (Teleborg Castle)
SE-351 96 Växjö, Sweden
Phone: +46 (0)470-77 86 60
Fax: +46 (0)470-77 89 62
E-mail: info@teleborgsslott.com
Web: www.teleborgsslott.com (in Swedish)

Travelling to Växjö

How to get to Linnaeus University in Växjö

For connection to international flights, a taxi is recommended: Växjö Taxi, +46 (0)470-135 00, or Värends Taxi +46 (0)470-169 00. The taxi stand is situated at Resecentrum (the Travel centre, i e the train and bus station).

Travelling between central Växjö and Linnaeus University

There are three alternatives for travelling by bus between Resecentrum and the university:
• Route 7 (Centrum->Universitetet and Universitetet->Centrum) goes directly between Resecentrum and the university, and is thus recommended.
• Another alternative is to take bus no 1 (Centrum->Teleborg and Teleborg->Centrum) or 5 (Centrum->Lugnadal->Teleborg and Teleborg->Lugnadal->Centrum) to/from Teleborgs Centrum, which is located at 8–10 minutes walking distance from the university.

All bus routes are operated by Länstrafiken Kronoberg. Click here for bus time tables.

Click here for train table, Copenhagen airport to Växjö railway station. (Remark: copy "Köbenhavns Lufthavn/Kastrup" and "Växjö Station" and paste into in the fields From and To, respectively.)

Other useful information

Map of Linnaeus University in Växjö
Map of Växjö (in Swedish)
Växjö Tourist Office
Sweden's Museum of Glass (in Swedish)
The Kingdom of Crystal
The weather forecast for Växjö (select "Växjö" in the drop down menu and click the arrow button)

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Conference dinner

The participants of the conference are welcome to attend the conference dinner on the evening of Monday, June 27. The expenses are covered by the conference fee.

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Registration

In order to register for the workshop, please contact Astrid Hilbert at Linnaeus University by e-mail astrid.hilbert@lnu.se.

The conference fee of SEK 600 for external participants covers the expenses for the conference dinner and all beverages.