Linnæus University
Sweden

3^{rd} Linnaeus University Workshop in Stochastic Analysis and Applications

24-25 May 2012

Program of the Conference

Arranged by ICMM - International Centre for Mathematical Modeling in Physics,
Engineering and Cognitive Sciences
Linnaeus University, Sweden

See http://lnu.se/lsaa

Supported by:
The rector's strategic program on internationalization at Linnaeus University
Handelsbanken
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Organization committee

Astrid Hilbert, Linnaeus University

Bernt Øksendal, University of Oslo

Ghazi Shukur, Linnaeus University

Haidar Al-Talibi, Linnaeus University

Location:

- The conference will take place at Linnaeus University. Main conference room Videumsalen (D1136).

A map of the campus is available at: map växjö

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Thursday, 24th of May 2012

8.30-9.00	**Registration**	
9.00-9.05	**Welcome**	
	Chairman: *Bernt Øksendal*	Conference Room: Videumsalen (D1136)
9.05-09.45	Shige Peng *Shandong University, China*	
9.50-10.20	Jianfeng Zhang *USC, Los Angeles, USA*	Viscosity Solutions of Fully Nonlinear Path-Dependent PDEs: Part I
10.25-10.55	Nizar Touzi *Ecole Polytechnique, Palaiseau, France*	Viscosity Solutions of Fully Nonlinear Path-Dependent PDEs: Part II
11.00-11.20	**Coffee Break**	
	Chairman: *Stig Larsson*	
11.25-11.55	Rainer Buckdahn *Université de Bretagne Occidentale, France*	Value in Mixed Strategies for Zero-Sum Stochastic Differential Games without Isaacs Condition
12.00-12.30	*Vassili Kolokoltsov* *University of Warwick*	Nonlinear Markov Battles (Mean-Field Control)
12.35-12.55	Krzysztof Paczka *CMA, University of Oslo, Norway*	On the Maximal Inequality in the G-Framework
13.00-14.20	**Lunch: at Restaurant Rasken**	
	Chairman: *Ghazi Shukur*	Conference Room: Videumsalen (D1136)
14.20-14.50	Thomas Mikosch *University of Copenhagen, Denmark*	A Time and Frequency Domain Analysis of Extreme Events
14.55-15.20	Søren Johansen *University of Copenhagen, Denmark*	Likelihood Inference for a Vector Autoregressive Model for Fractional and Cofractional Processes
15.25-15.50	*Hanspeter Schmidli* *University of Cologne, Germany*	Optimal Investment for Non-Live Insurers

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16.00-16.20	**Coffee Break**	
	Parallel Sessions	
	Chairman: *Jianfeng Zhang*	Videumsalen (D1136)
16.20-16.40	Adam Andersson *Chalmers University of Tech, Sweden*	Weak Error of the Full Discretization of a Nonlinear Stochastic Heat Equation
16.40-17.00	Elin Engen Røse *CMA, University of Oslo, Norway*	Optimal Control for Mean-Field SDEs with Jumps and Delay
17.00-17.20	Haidar Al-Talibi *DFM, Linnaeus University, Sweden*	Differentiable Approximation by Solutions of Newton Equations Driven by Fractional Brownian Motion
	Parallel Sessions	
	Chairman: *Roger Pettersson*	B1009
16.20-16.40	Feng Li *University of Stockholm*	Modeling Covariate-Contingent Correlation and Tail-Dependence with Copulas
16.40-17.00	*Hyunjoo Kim* *Jönköping Inter Business School, Sweden*	Price Linkages Between the East Asia Stock Markets in Different Time Horizons
18.30	**Reception**	
19:15	**Dinner at Teleborgs slott**	

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Friday, 25th of May 2012

	Chairman: *Shige Peng*	Conference Room: Videumsalen (D1136)
9.00-9.40	Peter Imkeller *Humbold University, Germany*	A Fourier Approach of Pathwise Integration
9.45-10.15	Agnès Sulem *INRIA Paris-Rocquencourt, France*	Optimal Portfolio and Consumption Under Model Uncertainty
10.20-10:50	*Bernt Øksendal* *CMA, University of Oslo, Norway*	Singular Control and Optimal Stopping of SPDEs, and Backward SPDEs with Reflection
11.00-11.15	**Coffee Break**	
	Chairman: *Nizar Touzi*	
11.15-11.50	*Josef Teichmann* *ETH, Zürich, Schweiz*	Robust Calibration of Multi-Variate Models
11.55-12.25	Stig Larsson *Chalmers University, Sweden*	Finite Element Approximation of Stochastic Evolution PDEs
12.30-13.00	Habib Ouerdiane *University of Tunis Elmanar, Tunisia*	Convolution Operators in White Noise Calculus
13.10-14.20	**Lunch: at Restaurant Rasken**	
	Chairman: *Thomas Mikosch*	
14.30-15.00	Björn Holmquist *Lund University, Sweden*	A Multilevel Model for Intraclass Correlation of Directional Data
15.05-15.25	Peter Karlsson *Jönköping Inter Business School, Sweden*	An Investigation and Development of Three Estimators of Inverse Covariance Matrices with Applications to the Mahalanobis Distance
15.25-15.30	**Final Remark**	