

# Stochastic Analysis and Applications

Welcome to the third Linnaeus University Workshop in Stochastic Analysis and Applications to be held in Växjö, Sweden, 24-25 May 2012.



The International Center for Mathematical Modelling in Physics, Engineering and Cognitive Sciences (ICMM) at Linnaeus University invites all interested to the third Linnaeus University Workshop in Stochastic Analysis and its Applications (LSAA). The workshop will begin on Thursday 24 May at 9 am and end on Friday 25 May at 3:35 pm. The return train will depart from Växjö at 4:09 pm.

This two-day workshop deals with analytical and numerical results of stochastic models. It addresses two topics of intensive and growing research activities:

- **Model Uncertainty and Non-Linear Expectation.** 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.

## Organizing committee

The interdisciplinary interests in this field are manifested in the organizing committee:

- **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
- **Ghazi Shukur**, the School of Business and Economics, Linnaeus University, Växjö, Sweden
- **Haidar Al-Talibi**, the School of Computer Science, Physics and Mathematics, Linnaeus University, Växjö, Sweden

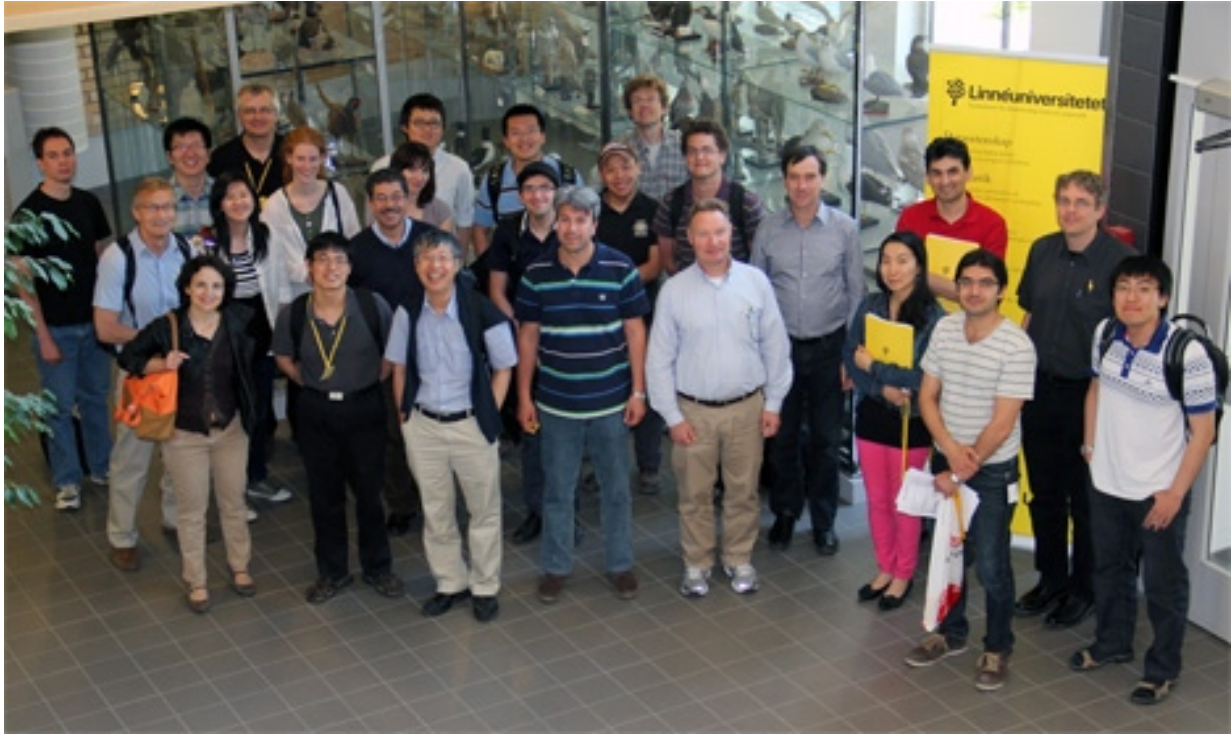
**Supported by**

- The rector's strategic program on internationalization at Linnaeus University
- Handelsbanken
- Mathematics at DFM, Undergraduate Education

## Pictures

Below, please find some pictures from LSAA 2012. To download them in high resolution, click on the links in the right hand column.





---

## Programme and participants

### Preliminary programme

The workshop will begin on Thursday 24 May at 9 am and last until 6 pm.

On Friday 25 May, the programme will start at 8:30 am and last until 3:35 pm. The return train will depart from Växjö at 4:09 pm. The transport to the train will be organized by the university.

### Complete programme

[See the complete programme of the conference here.](#)

### List of speakers

- Haidar Al-Talibi, Linnaeus University, Sweden
- Adam Andersson, Chalmers University of Technology, Sweden
- Rainer Buckdahn, Université de Bretagne Occidentale (Brest), France
- Björn Holmquist, Lund University, Sweden
- Peter Imkeller, Humboldt University, Berlin, Germany
- Søren Johansen, University of Copenhagen, Denmark
- Peter Karlsson, Jönköping International Business School, Sweden
- Hyunjoo Kim, Jönköping International Business School, Sweden
- Vassili Kolokoltsov, University of Warwick, UK
- Stig Larsson, Chalmers University of Technology, Sweden
- Feng Li, Stockholm University, Sweden
- Thomas Mikosch, University of Copenhagen, Denmark

- Bernt Øksendal, CMA and University of Oslo, Norway
- Habib Ouerdiane, University of Tunis El Manar, Tunisia
- Krzysztof Jaroslaw Paczka, University of Oslo, Norway
- Shige Peng, Shandong University, China
- Elin Engen Røse, University of Oslo, Norway
- Hanspeter Schmidli, University of Cologne, Germany
- Agnès Sulem, INRIA Paris-Rocquencourt, France
- Josef Teichmann, ETH, Zürich, Schweiz
- Nizar Touzi, Ecole Polytechnique, Palaiseau, France
- Jianfeng Zhang, USC, Los Angeles, USA

## Participants

- Haidar Al-Talibi, Linnaeus University, Sweden
- Yacin Ameer, Linnaeus University, Sweden
- Adam Andersson, Chalmers University of Technology, Sweden
- Rani Basna, Linnaeus University, Sweden
- Rainer Buckdahn, Université de Bretagne Occidentale (Brest), France
- Deliang Dai, Linnaeus University, Sweden
- Chengcheng Hao, Stockholm University, Sweden
- Astrid Hilbert, Linnaeus University, Sweden
- Björn Holmquist, Lund University, Sweden
- Peter Imkeller, Humboldt University, Berlin, Germany
- Søren Johansen, University of Copenhagen, Denmark
- Karoline Johansson, Linnaeus University, Sweden
- John Karlsson, Linköping University, Sweden
- Peter Karlsson, Jönköping International Business School, Sweden
- Hyunjoo Kim Karlsson, Jönköping International Business School, Sweden
- Vassili Kolokoltsov, University of Warwick, UK
- Stig Larsson, Chalmers University of Technology, Sweden
- Feng Li, Stockholm University, Sweden
- Xijia Liu, Uppsala University, Sweden
- Jörg Uwe Löbus, Linköping University, Sweden
- Rashid Mansoor, Jönköping International Business School, Sweden
- Kristofer Månsson, Jönköping International Business School, Sweden
- Thomas Mikosch, University of Copenhagen, Denmark
- Hiba Nassar, Linnaeus University, Sweden
- Peter Nyman, Linnaeus University, Sweden
- Bernt Øksendal, CMA and University of Oslo, Norway
- Habib Ouerdiane, University of Tunis El Manar, Tunisia
- Krzysztof Jaroslaw Paczka, University of Oslo, Norway
- Shige Peng, Shandong University, China
- Roger Pettersson, Linnaeus University, Sweden
- Jolanta Pielaszkiwicz, Linköping University, Sweden
- Elin Engen Røse, University of Oslo, Norway
- Hanspeter Schmidli, University of Cologne, Germany
- Ghazi Shukur, Linnaeus University, Sweden
- Agnès Bialobroda Sulem, INRIA Paris-Rocquencourt, France
- Josef Teichmann, ETH, Zürich, Switzerland
- Nizar Touzi, Ecole Polytechnique, Palaiseau, France
- Jianxin Wei, Uppsala University, Sweden
- Zangin Zeebari, Jönköping International Business School, Sweden

- Jianfeng Zhang, University of Southern California, USA
  - Yuwei Zhao, University of Copenhagen, Denmark
- 

## Registration

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

The conference fee of SEK 1500 for external participants, and of 1000 SEK for PhD participants. covers the expenses for the conference dinner, conference materials, coffee breaks, and two Lunches.

---

## 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](mailto:info.parkvaxjo@elite.se)  
Web: [www.elite.se/eng/node/1336](http://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](mailto:info.vaxjo@elite.se)  
Web: [www.elite.se/eng/node/717](http://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](mailto:info@teleborgsslott.com)  
Web: [www.teleborgsslott.com](http://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)