Linnæus University
Sweden

4th Linnaeus University Workshop in Stochastic Analysis and Applications

22-24 May 2013

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 strategic program on internationalization at Linnaeus University
School of Mathematics, Undergraduate Education

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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Wednesday, 22ed of May 2013

11.30-12.15	**Registration + Coffee**	
12:15-12.20	**Welcome**	
	Chairman: *Ghazi Shukur**	Conference Room: Videumsalen (D1136)
12.20-13.05	Johan Lyhagen *Uppsala University, Sweden*	Unit roots, structural breaks and small sample properties
13.10-13.45	Jimmy Olsson *Lund University, Sweden*	On the time uniform convergence of bootstrap-type particle filters
13.45-13.55	**Short Break**	
13.55-14.40	Eric Hillebrand *Århus University, Denmark*	Non-Linearity, Breaks, and Long-Range Dependence in Time Series Models
14.45-15.20	Panagiotis Mantalos *Örebro University, Sweden*	Testing for Skewness in AR Conditional Volatility Models For Financial Return Series
15.20-16.00	**Coffee Break**	
	Chairman: *Giulia Di Nunno**	
16.00-16.35	Christophette Blanchet *Inst Camille Jordan, Lyon, France*	Optimal Liquidation with Directional Views and Additional Information
16.40-17.15	Stefan Ankirchner *University of Bonn, Germany*	Hedging forward positions: basis risk versus liquidity costs.
17.20-17.55	Vladimir Mazalov *Russian Academy of Sciences, Russia*	Applications of Cusum Method for Detection of Dos Attacks
19.00	**Dinner: Buffet Restaurant 4Krogar.**	

*To be confirmed

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Thursday, 23ed of May 2013

	Chairman: *Stefan Ankirchner**	Conference Room: Videumsalen (D1136)
9.00-9.45	Bernt Øksendal *CMA, University of Oslo, Norway*	Stochastic Control in Infinite Horizon
9.50-10.35	Agnès Sulem *INRIA Paris-Rocquencourt, France*	A Stochastic Control Approach to Robust Duality in Utility Optimization
10.40-11.10	**Coffee Break**	
	Chairman: *Eric Hillebrand**	
11.10-11.40	Abdullah Almasri *Karlstad University, Sweden*	Forecasting Long Memory Processes Using Wavelet Transform
11.45-12.15	Milan Stehlik *Johannes Kepler University, Austria*	On structure of inference for Pareto tail
12.20-12.45	Hiba Nassar *Linnaeus University, Sweden*	Functional Hodrick–Prescott Filter
13.00-14.20	**Lunch: at Restaurant Rasken**	
	Chairman: *Bernt Øksendal**	
14.20-15.00	Jocelyn Bion-Nadal *École Polytech., Palaiseau, France*	Path Dependent Diffusion Processes with Jumps
15.05-15.45	Giulia Di Nunno *CMA, University of Oslo, Norway*	Sensitivity in a markets with memory
16.15	**Dinner: Departure from Teleborgs slott to Kosta**	

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Friday, 24th of May 2013

	Chairman: *Agnès Sulem**	Conference Room: Videumsalen (D1136)
9.00-9.40	Dan Crisan *Empirial College, UK*	The Kusuoka-Stroock programme revisited
9.45-10.15	Yves Achdou *University Paris 7, France*	Mean Field Games: Numerical Methods and Applications
10.20-10:50	Habib Ouerdiane *University of Tunis Elmanar, Tunisia*	Analytical solutions of evolution equation associated to the Gross Laplacian
10.55-11.20	**Coffee Break**	
	Chairman: *Johan Lyhagen**	
11.20-11.50	Pär Sjölander *Jönköping Inter Business School, Sweden*	Testing For Nonlinear Panel Unit Roots under Cross-Sectional Dependency
11.55-12.20	Kristofer Månsson *Jönköping Inter Business School, Sweden*	Testing for Panel Cointegration in an Error Correction Framework - with an Application to the Fisher Hypothesis
13.25-13.55	Ghazi Shukur *Linnaeus University, Sweden*	Testing for Panel Unit Roots in the Presence of an Unknown Structural Break and Cross-Sectional Dependency
14.00-15.30	**Lunch: at Restaurant Rasken**	
	Discussions	

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