

Stochastic Analysis and Applications - LSAA2013

Welcome to the fourth Linnaeus University Workshop in Stochastic Analysis and Applications to be held in Växjö, Sweden, 22-24 May 2013.



The International Center for Mathematical Modelling in Physics, Engineering and Cognitive Sciences (ICMM) at Linnaeus University invites all interested to the fourth Linnaeus University Workshop in Stochastic Analysis and its Applications (LSAA). The workshop will begin on Wednesday 22 May at 12:30 pm and end on Friday 24 May afternoon.

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

- Systemic risk and risk management 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:

- Haidar Al-Talibi, Department of Mathematics, Linnaeus University, Växjö, Sweden
- Astrid Hilbert, Department of 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

Supported by

The rector's strategic program on internationalization at Linnaeus University
Department of Mathematics, Linnaeus University: Undergraduate Education

Programme and participants

Preliminary programme

The workshop will begin on Wednesday 22 May at 11.30 am.

On Friday 24 May, the workshop will close. 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.](#)

- Yves Achdou, University Paris 7, France
 - Abdullah Almasri, Karlstad University, Sweden
 - Stefan Ankirchner, University of Bonn, Germany
 - Jocelyn Bion-Nadal, École Polytech., Palaiseau, France
 - Christophette Blanchet, Inst Camille Jordan, Lyon, France
 - Dan Crisan, Empirical College, UK
 - Eric Hillebrand, Århus University, Denmark
 - Johan Lyhagen, Uppsala University, Sweden
 - Panagiotis Mantalos, Örebro University, Sweden
 - Vladimir Mazalov, Russian Academy of Sciences, Russia
 - Kristofer Månsson, Jönköping Int'l Business School, Sweden
 - Hiba Nassar, Linnaeus University, Sweden
 - Giulia Di Nunno, CMA and University of Oslo, Norway
 - Bernt Øksendal, CMA and University of Oslo, Norway
 - Jimmy Olsson, Lund University, Sweden
 - Habib Ouerdiane, University Tunis El Manar, Tunisia
 - Pär Sjölander, Jönköping Int'l Business School, Sweden
 - Ghazi Shuker, Linnaeus University, Sweden
 - Milan Stehlik, Johannes Kepler University, Austria
 - Agnès Sulem, INRIA Paris-Rocquencourt, France
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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 1800 SEK for external participants, and of 1500 SEK for PhD participants, covers the expenses for the conference dinner, conference materials, coffee breaks, and three 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
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](#)

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).

[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.)

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. [Click here for bus time tables.](#)

Other useful information

[Map of Linnaeus University campus area](#) (Search for buildings and rooms)

[Map of Växjö campus area](#) (as pdf-file)

[Map in your phone](#) (download our map application)

[Map of Växjö](#) (in Swedish)

[Växjö Tourist Office](#)

[Sweden's Museum of Glass \(in Swedish\)](#)

[The Kingdom of Crystal](#)

[The weather today in Växjö](#) (select "Växjö" in the drop down menu and click the arrow button)