5th Linnaeus University Workshop in Stochastic Analysis and Applications

11-13 Juni 2014

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/lsaa14

Supported by:
The strategic program on internationalization at Linnaeus University
Department of Mathematics, Undergraduate Education

Organization committee:
Astrid Hilbert, Linnaeus University
Bernt Øksendal, University of Oslo
Ghazi Shukur, Linnaeus University

Location:
The conference will take place at Linnaeus University. Main conference room Videum (D1136). A map of the campus is available here

Wednesday, June 11th 2014

10.15-10.20	**Welcome**	
	Chair: *Y. Ouknine**	Conference Room: Videum (D1136)
10.20-11.00	Tusheng Zhang *University of Manchester*	Approximations of Stochastic Partial Differential Equations
11.05-11.45	Thomas Kurtz *University of Wisconsin*	Particle Representations for Stochastic Partial Differential Equations
11.50-12.30	Bernt Øksendal *CMA, University of Oslo*	Malliavin Calculus and Optimal Control for a Stochastic Volterra Equations, with Applications to Financial Markets with Money.
12.30-14.00	**Lunch: at Restaurant Rasken**	
	Chair: *V. Kolokoltsov**	Conference Room: Videum (D1136)
14.00-14.30	Diogo Gomes *KAUST*	On the Regularity of Mean-Field Games
14.35-15.05	Minyi Huang *Carleton University*	Mean Field Games and Application to Stochastic Growth Theory
15:10-15.40	Hao Xing *London School of Economics*	Asymptotic Glosten Milgrom Equilibrium
15.40-16.00	**Coffee Break**	
	Chair: *D. Gomes**	Conference Room: Videum (D1136)
16.00-16.30	Adrian Blanchet *University of Toulouse*	Cournot-Nash Equilibria and Optimal Transport
16.35-17.05	Vassili Kolokoltsov *Warwick University*	Meanfield Type Nonlinear SDEs And SPDEs With Coefficients Depending On Var
19:00	**Dinner: Restaurant 4-Krogar on Lake Växjö.**	

* To be confirmed

Thursday, June 12th 2014

	Chair: *B. Øksendal**	Conference Room: Videum (D1136)
9.00-09.45	Mete Soner *ETH Zürich*	Utility Maximization with Small Transaction Costs
9.50-10.20	Albina Danilova *London School of Economics*	TBA
10.25-10.55	Michael Kupper *University of Konstanz*	On The Hedging Duality Under Model Uncertainty
11.00-11.20	**Coffee Break**	
	Chair: *A. Blanchet**	Conference Room: Videum (D1136)
11.20-11.50	Youssef Ouknine *Cadi Ayyad University*	TBA
11.55-12.25	Jörg-Uwe Löbus *University of Linköping*	Quasi-invariance Under Flows Generated By Non-linear PDES
12.30-13.00	Habib Ouerdiane *University Tunis El Manar*	Solutions of Convolution Differential Equations in Terms of Analytical White Noise Functionals
13.00-14.30	**Lunch: at Restaurant Rasken**	
	Chair: *U. Horst**	Conference Room: Videum (D1136)
14.40-15.10	Krzysztof Paczka *University of Oslo*	On the properties of Poisson random measures and Poisson integrals associated with a G-Levy process
15.15-15.40	Roger Pettersson *Linnaeus University*	Monte Carlo computation of sensitivity measures for infinite activity asset prices
15.40-16.00	Rani Basna *Linnaeus University*	A $1/N$ Nash equilibrium for non-linear Markov games of mean-field-type on finite state space
19:00	**Dinner: Teleborgs slott (castle) on campus.**	

Friday, June 13th 2014

	Chair: *M. Soner**	Conference Room: Videum (D1136)
9.00-9.45	Ulrich Horst *Humbold University*	Limit Theorems for Limit Order Books
9.50-10.20	Sigrid Källblad *ENS Palaiseau*	Optimal Skorokhod embedding given full marginals and Azéma-Yor type martingale peacocks
10.25-10:55	Thomas Knispel *Talanx AG*	Convex Capital Requirements for Large Portfolios
11.00-11.20	**Coffee Break**	
	Chair: *Ghazi Shukur**	Conference Room: Videum (D1136)
11.20-11.50	Abdullah Almasri *University of Karlstad*	Prediction in Case of Local Stationarity Using Wavelet Packet Transform
11.55-12.20	Hiba Nassar *Linnaeus University*	On the functional Hodrick-Prescott filter with compact operators and non-compact operators
12.25-12.55	Helgi Tómasson *University of Iceland, Iceland*	Bayesian estimation of CARMA models
13.00-14.30	**Lunch: at Restaurant Rasken**	
	Discussions	