

Stochastic Analysis and Applications - LSAA2014

Welcome to the fifth Linnaeus University Workshop in Stochastic Analysis and Applications to be held at Linnaeus University, Campus Växjö, Sweden, 11-13 June 2014.



The International Center for Mathematical Modelling in Physics, Engineering and Cognitive Sciences (ICMM) at Linnaeus University invites all interested to the fifth Linnaeus University Workshop in Stochastic Analysis and its Applications (LSAA). The workshop will begin on Wednesday June 11th and end on Friday June 13th.

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

Particle Aspects, Equilibria, and related Methods in Stochastic Finance

Organizing committee

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

- 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

Invited speakers

- Abdullah Almasri, Karlstad University, Sweden
- Adrian Blanchet, University of Toulouse 1, France
- Albina Danilova, London School of Economics, UK
- Diogo Gomes, KAUST, Saudi Arabia, IST Lisbon, Portugal
- Ulrich Horst, Humboldt University, Germany
- Minyi Huang, Carleton University, Canada
- Sigrid Källblad, École Polytechnique, Paris, France
- Thomas Knispel, Talanx AB, Germany
- Vassili Kolokoltsov, Warwick University, UK
- Michael Kupper, University of Konstanz, Germany
- Thomas Kurtz, University of Wisconsin, USA
- Jörg-Uwe Löbus, University of Linköping
- Bernt Øksendal, CMA and University of Oslo, Norway
- Habib Ouerdiane, University Tunis El Manar, Tunisia
- Youssef Ouknine, Cadi Ayyad University, Morocco
- Mete Soner, ETH Zürich, Switzerland
- Helgi Tómasson, University of Iceland, Iceland
- Hao Xing, London School of Economics, UK
- Tusheng Zhang, Manchester University, UK

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



Accommodation

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)