

Program

<i>Thursday</i>	<i>3.1.2008</i>	<i>Chairman</i>
<i>10:50 - 11:00</i>	<i>registration</i>	<i>V. Beneš ↓</i>
11:00 - 11:50	B. Maslowski · Math. Institute, AS CR (AV ČR), Prague, CZ <i>Ornstein-Uhlenbeck Bridge in Infinite Dimensions and Applications</i>	
12:00 - 12:50	A. Černý · City University London, UK <i>Mean variance hedging and optimal investment in Heston's model with correlation</i>	
<i>13:00 - 14:30</i>	<i>lunch time</i>	<i>A. Černý ↓</i>
14:30 - 15:20	M. Reiss · Ruprecht-Karls-Universität Heidelberg, Germany <i>Nonparametric estimation for Lévy processes from low-frequency observations</i>	
15:30 - 16:20	J. Hannig · Colorado State University, USA <i>Continuum modeling of large networks</i>	
<i>16:20 - 16:50</i>	<i>coffee break</i>	<i>J. Hannig ↓</i>
16:50 - 17:40	J. Swart · ÚTIA AS CR (AV ČR), Prague, CZ <i>The Brownian net</i>	
17:50 - 18:40	M. Ondreját · Math. Institute, AS CR (AV ČR), Prague, CZ <i>Stochastické vlnové rovnice v Riemannových varietách</i>	
18:50 - 19:20	J. Staněk · KPMS MFF UK, Prague, CZ <i>Obecný model vývoje epidemie</i>	
<i>20:00 - 22:00</i>	<i>dinner</i>	

<i>Friday</i>	<i>4.1.2008</i>	<i>Chairman</i>
9:00 - 9:20	tea	M. Reiss ↓
9:20 - 9:50	P. Dostál · KPMS MFF UK, Prague, CZ <i>Almost optimal trading strategies for several assets</i>	
10:00 - 10:50	J. Dupačová · KPMS MFF UK, Prague, CZ <i>Recent advances on financial applications of stochastic programming</i>	
11:00 - 11:50	K. Janeček · RSJ Invest, a.s., Prague, CZ <i>Trade Allocation Algorithms of International Derivative Exchanges</i>	
12:00 - 13:30	lunch time	K. Janeček ↓
13:30 - 14:20	J. Večeř · Columbia University, New York, USA <i>Tradeable Measures of Risk</i>	
14:30 - 15:20	P. Bubák · Warwick Mathematics Institute, UK <i>Asymptotic Strong Feller Property for Degenerate Diffusions</i>	
15:30 - 16:20	T. Tichý · Technical University of Ostrava, CZ <i>Measuring the risk of FX sensitive portfolio</i>	
16:20 - 16:50	coffee break	J. Večeř ↓
16:50 - 17:40	L. Pospíšil · Columbia University, New York, USA <i>Portfolio Sensitivity to the Maximum and the Maximum Drawdown</i>	
17:50 - 18:40	P. Novotný · Columbia University, New York, USA <i>Characterization of Price and Delta Independent Contracts</i>	
18:50 - 19:40	M. Šmíd · ÚTIA AS CR (AV ČR), Prague, CZ <i>Limits (in probability) of microstructure theories</i>	