Program

Friday	*2.1.2009*	*Chairman*
9:30 - 10:00	*registration*	*J. Hannig* ↓
10:00 - 10:50	J. Večeř · Columbia University, New York, USA *Exploring Symmetry in Contingent Pricing*	
11:00 - 11:50	B. Maslowski · Math. Institute, AS CR (AV ČR), Prague, CZ *Stochastic Ergodic Control in Infinite Dimensions*	
12:00 - 14:00	*lunch time*	*J. Večeř* ↓
14:00 - 14:50	K. Janeček · RSJ Invest, a.s., Prague, CZ *High-frequency black-box trading of short-term interest rate futures contracts*	
15:00 - 15:50	J. Swart · ÚTIA AS CR (AV ČR), Prague, CZ *Tightness of voter model interfaces*	
16:00 - 16:30	*coffee break*	*K. Janeček* ↓
16:30 - 17:20	J. Hannig · The Univ. of N. Carolina at Chapel Hill, USA *Detecting Jumps from Lévy Jump Diffusion Processes*	
17:30 - 18:20	T. Tichý · Technical University of Ostrava, CZ *The risk of FX sensitive portfolio - the choice of copula function*	
19:00 - 22:00	*dinner*	

Saturday	*3.1.2009*	*Chairman*
9:00 - 9:30	*tea*	*T. Tichý* ↓
9:30 - 10:20	J. Pospíšil · University of West Bohemia, Plzeň, CZ *Random graininess in stochastic difference equations*	
10:30 - 11:00	P. Dostál · KPMS MFF UK, Prague, CZ *Futures trading with proportional transaction costs*	
11:00 - 11:15	*coffee break*	*J. Pospíšil* ↓
11:15 - 11:45	J. Staněk · KPMS MFF UK, Prague, CZ *Stochastic epidemic model with multiple pathogen*	
11:50 - 12:20	J. Šnupárková · KPMS MFF UK + MI AS CR (AV ČR), Prague, CZ *Existence slabého řešení stochastické differenciální rovnice řízené frakcionálním Brownovým pohybem*	
12:25 - 12:55	A. Karlová · KPMS MFF UK + ÚTIA AS CR (AV ČR), Prague, CZ *Kalibrace úrokových derivátů*	