Program

Monday	*4.1.2010*	*Chairman*
9:40 - 10:10	*registration*	*J. Večeř* ↓
10:10 - 11:00	J. Hannig · The Univ. of N. Carolina at Chapel Hill, USA *Continuum modeling of large networks*	
11:10 - 12:00	K. Janeček · RSJ Invest, a.s., Prague, CZ *Optimal control for jump processes*	
12:00 - 14:00	*lunch time*	*K. Janeček* ↓
14:00 - 14:50	J. Sass · Univ. of Kaiserslautern, Kaiserslautern, Germany *Constraining the risk of utility maximizing strategies under partial information*	
15:00 - 15:50	J. Večeř · Columbia University, New York, USA *Lie Group Symmetry Analysis and Perspective Mapping in Option Pricing*	
15:50 - 16:20	*coffee break*	*J. Sass* ↓
16:20 - 17:10	P. Novotný · Columbia University, New York, USA *Optimal Execution of a Large Portfolio, A Multiple Exercise Option Approach*	
17:20 - 18:10	P. Veverka · ÚTIA AS CR (AV ČR), Prague, CZ *Backward stochastic differential equations and its application to finance*	
18:20 - 18:40	J. Staněk · FS ČVUT, Prague, CZ *Modeling of diffusion in a connected bounded set*	
19:00 - 22:00	*dinner*	

Tuesday	*5.1.2010*	*Chairman*
9:10 - 9:40	*tea*	*J. Swart* ↓
9:40 - 10:30	L. Pospíšil · Columbia University, New York, USA *Maximum Drawdown of a Jump-Diffusion Process and the Corresponding PIDE*	
10:40 - 11:30	T. Tichý · Technical University of Ostrava, CZ *On the impact of concordance measures in portfolio selection theory*	
11:30 - 13:00	*lunch time*	*J. Hannig* ↓
13:00 - 13:50	J. Swart · ÚTIA AS CR (AV ČR), Prague, CZ *The rebellious voter model - facts, conjectures and mysteries*	
14:00 - 14:50	B. Maslowski · KPMS MFF UK, Prague, CZ *LQ control for stochastic PDEs with fractional noise*	
14:50 - 15:20	*coffee break*	*T. Tichý* ↓
15:20 - 15:45	L. Slámová · KPMS MFF UK, Prague, CZ *Lévy driven Ornstein-Uhlenbeck model for interest rates*	
15:50 - 16:40	O. Hadjiliadis · City University of New York, USA *Drawdowns and rallies in a finite time-horizon and applications*	
16:40 - 16:55	*break*	*B. Maslowski* ↓
16:55 - 17:15	J. Bártek · KPMS MFF UK, Prague, CZ *Stochastic porous medium equation with fractional Brownian motion*	
17:20 - 17:40	J. Lipková · KPMS MFF UK, Prague, CZ *Reversible Reactions in Reaction-Diffusion Stochastic Simulation*	
17:45 - 18:05	J. Janák · KPMS MFF UK, Prague, CZ *Ornstein-Uhlenbeck Bridge*	
18:10 - 18:30	J. Šnupárková · KPMS MFF UK, Prague, CZ *Stochastic bilinear equations with fractional Brownian motion*	