

# Stochastic analysis and its applications VIII

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## Program

<b>Friday</b>	<b>6.1.2012</b>	<b>Chairman</b>
9:40 - 10:10	registration	J. Swart ↓
10:10 - 11:00	J. Večeř · Frankfurt School of Fin. & Manag., Frankfurt, Germany <i>Black-Scholes formula for Asian options</i>	
11:10 - 12:00	B. Maslowski · KPMS MFF UK, Prague, CZ <i>Absolute continuity of laws for non-Markovian stochastic evolution equations</i>	
12:00 - 14:00	lunch time	J. Večeř ↓
14:00 - 14:50	J. Sass · Univ. of Kaiserslautern, Kaiserslautern, Germany <i>Maximizing the asymptotic growth rate in a financial market with jumps when facing fixed and proportional transaction costs</i>	
15:00 - 15:50	J. Swart, J. Plačková · ÚTIA AS CR (AV ČR), Prague, CZ <i>Stochastic order book dynamics</i>	
15:50 - 16:20	coffee break	T. Tichý ↓
16:20 - 17:10	P. Dostál · KPMS MFF UK, Prague, CZ <i>Almost optimal strategies for small transaction costs</i>	
17:20 - 18:10	J. Voříšek · KPMS MFF UK, Prague, CZ <i>Closed-form likelihood approximation for nonlinear SDE with exogenous parameters</i>	
18:30 - 22:00	dinner	
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<b>Saturday</b>	<b>7.1.2012</b>	<b>Chairman</b>
9:20 - 9:50	tea	J. Sass ↓
9:50 - 10:40	P. Veverka · FJFI ČVUT (FNSPE CTU) in Prague, CZ <i>Sufficient stochastic maximum principle for the discounted control problem</i>	
10:50 - 11:30	T. Tichý · Technical University of Ostrava, CZ <i>A smoothing filter based on fuzzy transform for (more than) one dimension</i>	
11:30 - 13:30	lunch time	B. Maslowski ↓
13:30 - 14:20	J. Witzany · University of Economics, Prague <i>Estimating Correlated Jumps and Stochastic Volatilities</i>	
14:30 - 14:50	J. Bártek · KPMS MFF UK, Prague, CZ <i>Random dynamical systems defined by fractional stochastic porous media equations</i>	
15:00 - 15:20	J. Šnupárková · KPMS MFF UK, Prague, CZ <i>On the stochastic bilinear equation with fractional Brownian motion</i>	

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