Stochastic analysis and its applications X

Program

Friday	***3.1.2014***	***Chairman***
9:40 - 10:10	*registration*	*J. Pospíšil* ↓
10:10 - 11:00	J. Večeř · `Frankfurt School of Fin. & Manag., Frankfurt, Germany` *Crossing in soccer has a strong negative impact on scoring:* *Evidence from the English Premier League and the German Bundesliga*	
11:10 - 12:00	T. Tichý · `Technical University of Ostrava, CZ` *Law of Large Numbers for Random LU-Fuzzy Numbers:* *Theoretical and Empirical Proves*	
12:00 - 14:00	*lunch time*	*T. Tichý* ↓
14:00 - 14:50	J. Pospíšil · `University of West Bohemia, Plzeň, CZ` *A comparison of three different stochastic population models* *with regard to persistence time*	
15:00 - 15:50	T. Sobotka · `University of West Bohemia, Plzeň, CZ` *On Fractional Stochastic Volatility Model*	
16:00 - 16:50	M. Mrázek · `University of West Bohemia, Plzeň, CZ` *Calibration and Simulation of Heston Model*	
16:50 - 17:20	*coffee break*	*J. Večeř* ↓
17:20 - 18:10	F. Žák · `Imperial College London, UK` *Diffusion processes on Heisenberg group*	
18:20 - 19:10	K. Janeček · `RSJ a.s., Prague, CZ` *The effect of multiple votes: revolution in democracy ?*	
19:15 - 22:00	*dinner*	

Saturday	***4.1.2014***	***Chairman***
9:20 - 9:50	*tea*	*P. Dostál* ↓
9:50 - 10:40	L. Slámová · `KPMS MFF UK, Prague, CZ` *Discrete stable GARCH models and option pricing*	
10:50 - 11:20	P. Čoupek · `KPMS MFF UK, Prague, CZ` *Strictly regular Gaussian Volterra processes*	
11:30 - 12:20	P. Dostál · `KPMS MFF UK, Prague, CZ` *From optimal investment to reality*	
12:20 - 14:00	*lunch time*	