Stochastic analysis and its applications XI

Program

Monday	***5.1.2015***	***Chairman***
9:20 - 9:50	*registration*	*T. Tichý ↓*
9:50 - 10:40	J. Večeř · `Frankfurt School of Fin. & Manag., Frankfurt, Germany` *Risk Based Capital for Guaranteed Minimum Withdrawal Benefit*	
10:50 - 11:40	J. Swart · `ÚTIA AS CR (AV ČR), Prague, CZ` *Self-organized criticality on the stock market*	
11:40 - 13:40	*lunch time*	*J. Večeř ↓*
13:40 - 14:30	F. Žák · `Imperial College London, UK` *Exponential ergodicity for infinite system of interacting diffusions*	
14:40 - 15:30	K. Kadlec · `KPMS MFF UK, Prague, CZ` *Adaptive control in the case of Lévy processes*	
15:30 - 15:40	*coffee break*	*J. Swart ↓*
15:40 - 17:10	V. Kozmík · `KPMS MFF UK, Prague, CZ` *Multiperiod Risk Measures*	
17:20 - 18:20	T. Tichý · `Technical University of Ostrava, CZ` J. Hozman · `Technical University of Liberec, CZ` *Numerical pricing of selected options* *with special focus on discontinuous Galerkin method*	
19:15 - 22:00	*dinner*	

Tuesday	***6.1.2015***	***Chairman***
9:20 - 9:50	*tea*	*J. Pospíšil ↓*
9:50 - 10:40	M. Riedle · `King's College in London, UK` *Cylindrical Lévy processes in Banach spaces and Hilbert spaces*	
10:50 - 11:20	T. Sobotka · `University of West Bohemia, Plzeň, CZ` *Calibration of a dynamic SABR model to index option markets*	
11:30 - 12:00	M. Mrázek · `University of West Bohemia, Plzeň, CZ` *Extension to Heston stochastic volatility model and its application*	
12:00 - 14:00	*lunch time*	*B. Maslowski ↓*
14:00 - 14:50	J. Pospíšil · `University of West Bohemia, Plzeň, CZ` *On multi level Monte Carlo methods for stochastic differential equations in finance*	
15:00 - 15:30	P. Čoupek · `KPMS MFF UK, Prague, CZ` *Analysis of Volterra processes*	