Stochastic analysis and its applications XII

Program

Friday	***8.1.2016***	***Chairman***
9:00 - 9:30	*registration*	*T. Tichý ↓*
9:30 - 10:15	J. Večeř · `KPMS MFF UK, Prague, CZ` *Portfolio Optimization with Multiple Benchmark - Stochastic Optimal Control Approach*	
10:20 - 11:05	J. Pospíšil · `University of West Bohemia, Plzeň, CZ` *Unifying approach to several stochastic volatility models with jumps*	
11:10 - 11:55	N. Kouaissah · `Tech. Univ. of Ostrava, CZ; Univ. of Bergamo, Italy` *Conditional Expectation with Applications in Finance*	
12:00 - 14:00	*lunch time*	*J. Večeř ↓*
14:00 - 14:45	N. Packham · `Frankfurt School of Fin. & Manag., Frankfurt, Germany` *Static hedging under maturity mismatch*	
14:50 - 15:25	M. Šmíd · `ÚTIA AS CR (AV ČR), Prague, CZ` *On Distribution of Zero Intelligence Models and its Estimation by L_1 Data*	
15:30 - 16:15	T. Tichý · `Technical University of Ostrava, CZ` J. Hozman · `Technical University of Liberec, CZ` *DG solver for 2D PDE models of Asian options: Theory and implementation*	
16:20 - 16:50	*coffee break*	*J. Pospíšil ↓*
16:50 - 17:35	P. Veverka · `ÚTIA AS CR (AV ČR), Prague, CZ` *Ergodic maximum principle for infinite dimensional stochastic systems*	
17:40 - 18:25	P. Čoupek · `KPMS MFF UK, Prague, CZ` *SEEs with non-Gaussian Voterra noise*	
18:30 - 19:15	K. Kadlec · `KPMS MFF UK, Prague, CZ` *Ergodic Control in the Case of Cylindrical Lévy Processes*	
19:30 - 22:00	*dinner*	

Saturday	***9.1.2016***
9:30 - 9:45	*tea*
9:45 - 10:30	V. Beneš · `KPMS MFF UK, Prague, CZ` *U-statistics in spatial point processes and stochastic geometry*
10:35 - 11:20	P. Dostál · `KPMS MFF UK, Prague, CZ` *Log-optimal Investment in the Long Run with Transaction Costs - Shadow Prices Approach*
11:25 - 11:50	L. Klebanov · `KPMS MFF UK, Prague, CZ` *No stable distributions in finance, please!*