

# Stochastic analysis and its applications XIII

---

## Program

<b>Friday</b>	<b>6.1.2017</b>	<b>Chairman</b>
9:20 - 9:50	registration	T. Tichý ↓
9:50 - 10:40	J. Teichmann · ETH Zurich, Switzerland <i>Bayesian Finance</i>	
10:50 - 11:40	J. Večeř · KPMS MFF UK, Prague, CZ <i>Maximum Return Portfolio</i>	
11:40 - 13:40	lunch time	J. Večeř ↓
13:40 - 14:30	B. Maslowski · KPMS MFF UK, Prague, CZ <i>Stochastic PDEs driven by Volterra type noise</i>	
14:40 - 15:30	M. Brown · Columbia University, USA <i>Taylor's Law via Ratios, for Some Distributions with Infinite Mean</i>	
15:40 - 16:30	C. Cuchiero · University of Vienna, Austria <i>Cover's Universal Portfolio, Stochastic Portfolio Theory and the Numéraire Portfolio</i>	
16:30 - 16:50	coffee break	J. Swart ↓
16:50 - 17:40	T. Tichý · Technical University of Ostrava, CZ J. Hozman · Technical University of Liberec, CZ <i>Implementation of DG solver for selected Exotic options</i>	
17:50 - 18:40	K. Kadlec · KPMS MFF UK, Prague, CZ <i>Ergodic Control for Lévy-driven stochastic evolution equations</i>	
18:50 - 19:30	P. Dostál · KPMS MFF UK, Prague, CZ <i>Robust filtering and log-optimal trading</i>	
19:45 - 22:00	dinner	
<b>Saturday</b>	<b>7.1.2017</b>	
9:15 - 9:30	tea	P. Dostál ↓
9:30 - 10:20	J. Swart, V. Peržina · ÚTIA AS CR (AV ČR), Prague, CZ <i>The Stigler-Luckock model with market makers</i>	
10:30 - 11:20	M. Šmíd · ÚTIA AS CR (AV ČR), Prague, CZ <i>On Distribution of a Generalized Luckock Model of a Limit Order Market</i>	
11:30 - 12:20	F. Klebaner · Monash University, Australia <i>Alternative models in finance</i>	