

Program

Monday	3.1.2011	Chairman
9:40 - 10:10	registration	K. Janeček ↓
10:10 - 11:00	B. Maslowski · KPMS MFF UK, Prague, CZ <i>Stochastic PDEs with fractional Gaussian noise</i>	
11:10 - 12:00	O. Hadjiliadis · City University of New York, USA <i>Multi-dimensional quickest detection</i>	
12:00 - 14:00	<i>lunch time</i>	J. Večeř ↓
14:00 - 14:50	K. Janeček · RSJ a.s., Prague, CZ <i>Optimal investment with high-watermark performance fee</i>	
15:00 - 15:50	T. Tichý · Technical University of Ostrava, CZ <i>Market risk measuring for internationally diversified portfolio</i>	
15:50 - 16:20	<i>coffee break</i>	T. Tichý ↓
16:20 - 17:10	T. Bunčák · KPMS MFF UK, Prague, CZ <i>Mean-variance hedging</i>	
17:20 - 18:10	A. Karlová · KPMS MFF UK + ÚTIA AS CR (AV ČR), Prague, CZ <i>Dark Noise: On Beyond Black</i>	
19:00 - 22:00	<i>dinner</i>	
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Tuesday	4.1.2011	Chairman
9:10 - 9:40	<i>tea</i>	B. Maslowski ↓
9:40 - 10:30	Y. Mishura · Taras Shevchenko National Univ. of Kyiv, Ukraine <i>Long-range dependence and non-semimartingale models in finance</i>	
10:40 - 11:30	J. Pospíšil · University of West Bohemia, Plzeň, CZ <i>Fractal Concepts in Surface Growth</i>	
11:30 - 13:00	<i>lunch time</i>	Y. Mishura ↓
13:00 - 13:50	J. Swart · ÚTIA AS CR (AV ČR), Prague, CZ <i>Intertwining of Markov processes</i>	
14:00 - 14:50	J. Večeř · Frankfurt School of Fin. & Manag., Frankfurt, Germany <i>On the equivalence of the prices of some Arrow-Debreu securities</i>	
14:50 - 15:20	<i>coffee break</i>	J. Swart ↓
15:20 - 16:10	P. Bank · TU Berlin, Berlin, Germany <i>A large investor trading at market indifference prices</i>	
16:20 - 17:10	M. Šmíd · ÚTIA AS CR (AV ČR), Prague, CZ <i>Approximation of Hill process</i>	
17:20 - 17:40	J. Šnupárková · KPMS MFF UK, Prague, CZ <i>Weak existence of bilinear equation driven by FBM in infinite dimension</i>	