Seminar at Mathematical Department, Åbo Akademi University:

STOCHASTIC ANALYSIS WITH APPLICATIONS

PROGRAM

Monday 18.12.2006

13:00 - 13:30	*On the approximation of geometric Brownian motion* Esko Valkeila
13:30 - 14:00	*Approximation of stochastic integrals under additional information* Eija Päivinen
14:00 - 14:30	*On the excursion theory of diffusions* Paavo Salminen
14:30 - 15:00	**Coffee break**
15:00 - 15:30	*Convex price processes* Teemu Pennanen
15:30 - 16:00	*How to hedge the Vega risk?* Nicolas Rousseau
16:00 - 16:30	*Moment estimates for rearrangements of vector valued Haar systems* (joint work with Paul Mueller, Linz) Stefan Geiss

After the last talk snacks and non-alcoholic beverages are available
in the break room

Tuesday 19.12.2006

09:00 - 09:30	*On discretizations of BSDE's* Christel Geiss
09:30 - 10:00	*Enlarging the filtration of an exponentially stopped Brownian motion and time reversal of Branching Brownian motion.* Dario Gasbarra
10:00 - 10:30	*Externalization of Default Times and Credit Derivatives Pricing* Mika Sirviö
10:30 - 11:00	**Coffee break**
11:00 - 11:30	*Minimum Guaranteed Payments and Costly Cancellation Rights: A Stopping Game Perspective* Luis Alvarez
11:30 - 12:00	*Exponential limits for single-server queues in heavy traffic: the case of stationary input* Karl Sigman

PARTICIPANTS

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