Stochastic analysis and its applications IX

Program

Thursday	***3.1.2013***	***Chairman***
9:40 - 10:10	*registration*	*T. Tichý ↓*
10:10 - 11:00	B. Maslowski · `KPMS MFF UK, Prague, CZ` *Some results on parameter estimatation for linear fractional SPDEs*	
11:10 - 12:00	J. Swart · `ÚTIA AS CR (AV ČR), Prague, CZ` *Systems of branching, annihilating, and coalescing particles*	
12:00 - 14:00	*lunch time*	*M. Šmíd ↓*
14:00 - 14:50	T. Tichý · `Technical University of Ostrava, CZ` *State of the art of financial modeling*	
15:00 - 15:50	A. Karlová · `KPMS MFF UK + ÚTIA AS CR (AV ČR), Prague, CZ` *Volatilty Surfaces Induced by Stable Distributions*	
15:50 - 16:20	*coffee break*	*A. Karlová ↓*
16:20 - 17:10	M. Šmíd · `ÚTIA AS CR (AV ČR), Prague, CZ` *Zero intelligence models of continuous double auction: distribution, estimation, approximation*	
17:20 - 18:10	R. Picková · `Columbia University, New York, USA` *Generalized Volatility-Stabilized Processes*	
18:20 - 18:50	L. Slámová · `KPMS MFF UK, Prague, CZ` *Discrete stable distributions - new approach to modelling financial returns*	
19:00 - 22:00	*dinner*	

Friday	***4.1.2013***	***Chairman***
9:20 - 9:50	*tea*	*K. Janeček ↓*
9:50 - 10:30	J. Večeř · `Frankfurt School of Fin. & Manag., Frankfurt, Germany` *Options on Harmonic Average*	
10:40 - 11:00	L. Adam · `KPMS MFF UK, Prague, CZ` *Modelling the Optimal Shape of an Electrostatic Separator*	
11:10 - 12:00	P. Dostál · `KPMS MFF UK, Prague, CZ` *Philosophical aspects of trading with proportional transaction costs*	
12:00 - 14:00	*lunch time*	(K6) *J. Večeř ↓*
14:00 - 14:50	K. Janeček · `RSJ a.s., Prague, CZ` *TBA*	
14:50 - 15:20	*discussion*	