Archive:

Jump Processes: Theory and Applications
Minisymposium at the DMV-Jahrestagung 2006 in Bonn

Mon 18 - Wed 22 Sep 2006

Organizer:
René Schilling (Marburg), Rüdiger Kiesel (Ulm), Moritz Kassmann (Bonn)

Schedule:

time	Mon	Tue	Wed
15:00-15:50	B. Oksendal	K. Bogdan	W. Linde
16:00-16:50	J. Kallsen	Z. Chen	N. Jacob
17:00-17:30	T. Schmidt	H.P. Scheffler	A. Lindner
17:30-18:00	M. Scherer	H. Abels	I. Pavlyukevich

Talks:

Helmut Abels (Leipzig)	
Krzysztof Bogdan (Wroclaw)	
Zhen-Qing Chen (Seattle)	
Niels Jacob (Swansea)	Some strange operators in the theory of multi-parameter processes
Jan Kallsen (München)	
Werner Linde (Jena)	Optimal series representation of certain Gaussian processes
Alexander Lindner (München)	On continuity properties of the law of integrals of Lévy processes
Bernt Oksendal (Oslo)	Malliavin calculus for Lévy processes and application to optimal portfolio with partial information
Ilya Pavlyukevich (HU Berlin)	Dynamical systems perturbed by heavy-tailed Lévy noise
Hans-Peter Scheffler (Siegen)	On generalized coupled continuous time random walks
Matthias Scherer (Ulm)	Pricing corporate bonds in an arbitrary jump-diffusion model based on an improved Brownian-bridge algorithm
Thorsten Schmidt (Ulm)	

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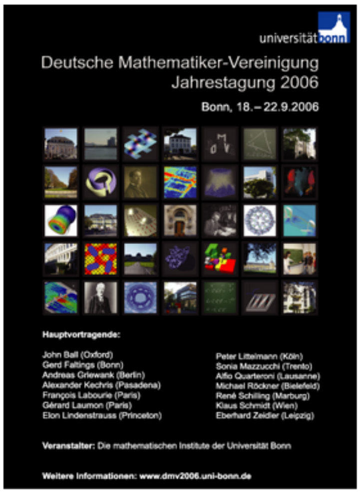

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