Euro-Mediteranean Research Center for Mathematics and its Applications (EMRCMA): First school on Math and Finance, provisional timetable.

Mathematical methods for Finance

14th April 2010

- February the 28th : preliminaries to harmonize the knowledges, Monique PONTIER (Toulouse), Caroline HILLAIRET (école Polytechnique de Paris),
- March the 7th: BSDE as tools for Finance, Jean-Pierre LEPELTIER (Le Mans) and J.F. CHASSAGNEUX (Evry),
- March the 14th: "Large deviations and stochastic resonance", Peter IMKELLER (Berlin),
- March the 21th: Pricing and hedging without martingale measures, Wolfgang RUNGGALDIER (Padova)
- March the 28th: Pricing and hedging without martingale measures, Wolfgang RUNGGALDIER (Padova) and Enlargement of filtration, Monique JEANBLANC (Evry),
- April the 4th: Risk measures, Nicole EL KAROUI (Paris VI, Pierre et Marie Curie) and Enlargement of filtration and credit risk Monique JEANBLANC (Evry),
- April the 11th: American Options, Damien LAMBERTON (Marne la Vallée), and perhaps J.F. CHASSAGNEUX (Evry),
- April the 18th: “Optimal Control", Mete SONER (ETH Zurich), Nizar TOUZI (école Polytechnique de Paris),
- April the 25th: “Théorie des capacités, G-espérance, applications aux mathématiques financières", Laurent DENIS (Evry), Anis MATOUSSI (Le Mans), *possibly also May the 2d week??*
- May the 9th and/or the 16th: “Malliavin calculus for Lévy processes and applications to finance", Giulia di NUNNO and Bernt OKSENDAL (Oslo Univdersity),
- May the 23rd: “Cubature methods", Terry LYONS (Oxford University) and “Stochastic Filtering", Dan CRISAN (Imperial College London).